

**NATIONWIDE LIFE AND ANNUITY INSURANCE
COMPANY**

Employer's ID Number..... 31-1000740

Country of Domicile US

Licensed as Business Type: Life, Accident & Health

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 ..	800-882-2822
	43215-2220	
	(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	KELLY M VANHOOSE <i>(Name)</i>	614-249-1545 <i>(Area Code) (Telephone Number) (Extension)</i>
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OFFICERS

Name	Title	Name	Title
1. JOHN LAUGHLIN CARTER #	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 STRATEGIC CUST SOL	ANN SCHUELER BAIR #	SVP-MARKETING FIN SERV
PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION	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
MIA S. HAIRSTON #	SVP-HUMAN RESOURCES	CRAIG ALAN HAWLEY #	SVP-ANNUITY DISTRIBUTION
ERIC SHAWN HENDERSON #	SVP-NATIONWIDE ANNUITY	GALE VERDELL KING	EXEC VP-CHIEF ADMIN OFFC
JENNIFER BOYD MACKENZIE	SVP-ENTERPRISE BRAND MARKT	SANDRA LYNN RICH	SVP
MICHAEL ANTHONY RICHARDSON	SVP-CIO NFS	HOLLY RENEE SNYDER #	SVP-NATIONWIDE LIFE
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
MARK RAYMOND THRESHER	KIRT ALAN WALKER		

State of..... OHIO
County of.... FRANKLIN

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC *Annual Statement Instructions and Accounting Practices and Procedures* manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

 _____ (Signature) JOHN LAUGHLIN CARTER 1. (Printed Name) PRESIDENT & COO _____ (Title)	 _____ (Signature) DENISE LYNN SKINGLE 2. (Printed Name) SVP-CHIEF COUNSEL-EMERG BUS, GOV & CORR SECRETARY _____ (Title)	 _____ (Signature) DAVID PATRICK LAPAUL 3. (Printed Name) SVP & TREASURER _____ (Title)



Subscribed and sworn to before me

This 3 day of FEBRUARY 2020

a. Is this an original filing? ☒ Yes ☐ No

b. If no _____

1. State the dollar amount of the _____

2. Date filed _____

3. Number of pages attached _____

Notary Public, State of Ohio
My Commission Expires 08-22-2021



SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	6,920,100	0.0	6,920,100		6,920,100	0.0
1.02 All Other Governments.....		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	152,910,269	0.5	152,910,270		152,910,270	0.5
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	157,272,356	0.5	157,272,356		157,272,356	0.5
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	2,033,391,075	6.4	2,033,391,075		2,033,391,075	6.4
1.06 Industrial and Miscellaneous.....	19,738,414,992	62.2	19,738,414,992		19,738,414,992	62.2
1.07 Hybrid Securities.....		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
1.09 SVO Identified Funds.....		0.0			0	0.0
1.10 Unaffiliated Bank Loans.....	119,103,267	0.4	119,103,267		119,103,267	0.4
1.11 Total Long-Term Bonds.....	22,208,012,059	69.9	22,208,012,060	0	22,208,012,060	69.9
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	532,848	0.0	532,848		532,848	0.0
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	532,848	0.0	532,848	0	532,848	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	14,488,077	0.0	14,488,077		14,488,077	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)	31,000,000	0.1	31,000,000		31,000,000	0.1
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....		0.0			0	0.0
3.05 Mutual Funds.....		0.0			0	0.0
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	45,488,077	0.1	45,488,077	0	45,488,077	0.1
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....	5,655,235,401	17.8	5,655,235,401		5,655,235,401	17.8
4.04 Mezzanine Real Estate Loans.....	25,976,595	0.1	25,976,595		25,976,595	0.1
4.05 Total Mortgage Loans.....	5,681,211,996	17.9	5,681,211,996	0	5,681,211,996	17.9
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....		0.0			0	0.0
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	16,384,968	0.1	16,384,967		16,384,967	0.1
6.02 Cash Equivalents (Schedule E, Part 2).....		0.0		70,288,217	70,288,217	0.2
6.03 Short-Term Investments (Schedule DA).....	1,819,506,334	5.7	1,819,506,334		1,819,506,334	5.7
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	1,835,891,302	5.8	1,835,891,301	70,288,217	1,906,179,518	6.0
7. Contract Loans.....	127,760,367	0.4	127,746,864		127,746,864	0.4
8. Derivatives (Schedule DB).....	1,408,808,436	4.4	1,408,808,436		1,408,808,436	4.4
9. Other Invested Assets (Schedule BA).....	336,780,825	1.1	336,690,012		336,690,012	1.1
10. Receivables for Securities.....		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1).....	70,288,217	0.2	70,288,217	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....	34,972,391	0.1	34,972,391		34,972,391	0.1
13. Total Invested Assets.....	31,749,746,518	100.0	31,749,642,202	70,288,217	31,749,642,202	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		4,539,852,411
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	1,343,321,009	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	6,031,294	1,349,352,302
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....	1,958,623	
3.2	Totals, Part 3, Column 11.....	2,252,367	4,210,990
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		179,976,553
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		5,713,439,151
12.	Total valuation allowance.....		(32,227,156)
13.	Subtotal (Line 11 plus Line 12).....		5,681,211,995
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		5,681,211,995

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		245,578,583
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	52,515,027	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	68,637,747	121,152,774
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	5,114,867	
5.2	Totals, Part 3, Column 9.....		5,114,867
6.	Total gain (loss) on disposals, Part 3, Column 19.....		1,319
7.	Deduct amounts received on disposals, Part 3, Column 16.....		34,258,861
8.	Deduct amortization of premium and depreciation.....		796,531
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	(11,325)	
9.2	Totals, Part 3, Column 14.....		(11,325)
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		336,780,826
12.	Deduct total nonadmitted amounts.....		90,813
13.	Statement value at end of current period (Line 11 minus Line 12).....		336,690,013

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		17,845,648,039
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		5,582,068,850
3.	Accrual of discount.....		11,105,458
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	38,444	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	1,697,225	
4.4	Part 4, Column 11.....	35,347	1,771,016
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(1,413,264)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		1,173,639,350
7.	Deduct amortization of premium.....		22,350,141
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	13,874,807	
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		13,874,807
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	334,775	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....	653,605	988,380
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		(2,044,090)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		22,254,032,945
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		22,254,032,945

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	6,920,100	7,350,732	6,922,346	6,922,852
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	.....	.....	.....	.....
	4. Totals.....	6,920,100	7,350,732	6,922,346	6,922,852
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	152,910,269	167,216,184	154,108,514	144,754,232
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	157,272,356	166,439,396	158,199,030	151,345,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	2,033,391,075	2,180,813,878	2,033,578,929	1,987,700,884
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	16,185,537,456	17,419,742,806	16,219,896,088	16,072,072,244
	9. Canada.....	544,042,771	597,226,681	545,682,110	534,970,371
	10. Other Countries.....	3,127,937,993	3,296,859,198	3,144,594,200	3,104,715,288
	11. Totals.....	19,857,518,220	21,313,828,685	19,910,172,398	19,711,757,903
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	22,208,012,020	23,835,648,875	22,262,981,217	22,002,480,871
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	532,848	532,848	532,848	
	15. Canada.....	.....	.....	.....	
	16. Other Countries.....	.....	.....	.....	
	17. Totals.....	532,848	532,848	532,848	
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	
	19. Total Preferred Stocks.....	532,848	532,848	532,848	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	45,488,077	45,488,077	43,790,852	
	21. Canada.....	.....	.....	.....	
	22. Other Countries.....	.....	.....	.....	
	23. Totals.....	45,488,077	45,488,077	43,790,852	
Parent, Subsidiaries and Affiliates	24. Totals.....	.....	.....	.....	
	25. Total Common Stocks.....	45,488,077	45,488,077	43,790,852	
	26. Total Stocks.....	46,020,925	46,020,925	44,323,700	
	27. Total Bonds and Stocks.....	22,254,032,945	23,881,669,800	22,307,304,917	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	124,122	5,791,688	1,004,290			XXX	6,920,100	0.0	7,413,968	0.0	6,920,100	
1.2 NAIC 2.....						XXX	0	0.0		0.0		
1.3 NAIC 3.....						XXX	0	0.0		0.0		
1.4 NAIC 4.....						XXX	0	0.0		0.0		
1.5 NAIC 5.....						XXX	0	0.0		0.0		
1.6 NAIC 6.....						XXX	0	0.0		0.0		
1.7 Totals.....	124,122	5,791,688	1,004,290	0	0	XXX	6,920,100	0.0	7,413,968	0.0	6,920,100	0
2. All Other Governments												
2.1 NAIC 1.....						XXX	0	0.0		0.0		
2.2 NAIC 2.....						XXX	0	0.0		0.0		
2.3 NAIC 3.....						XXX	0	0.0		0.0		
2.4 NAIC 4.....						XXX	0	0.0		0.0		
2.5 NAIC 5.....						XXX	0	0.0		0.0		
2.6 NAIC 6.....						XXX	0	0.0		0.0		
2.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....			52,836,056	81,193,064	13,812,160	XXX	147,841,280	0.7	116,067,150	0.7	147,841,280	
3.2 NAIC 2.....				5,068,990		XXX	5,068,990	0.0	5,071,556	0.0	5,068,990	
3.3 NAIC 3.....						XXX	0	0.0		0.0		
3.4 NAIC 4.....						XXX	0	0.0		0.0		
3.5 NAIC 5.....						XXX	0	0.0		0.0		
3.6 NAIC 6.....						XXX	0	0.0		0.0		
3.7 Totals.....	0	0	52,836,056	86,262,054	13,812,160	XXX	152,910,270	0.7	121,138,706	0.7	152,910,270	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....			31,147,636	71,788,575	44,336,145	XXX	147,272,356	0.7	87,022,684	0.5	147,272,356	
4.2 NAIC 2.....				10,000,000		XXX	10,000,000	0.0	10,000,000	0.1	10,000,000	
4.3 NAIC 3.....						XXX	0	0.0		0.0		
4.4 NAIC 4.....						XXX	0	0.0		0.0		
4.5 NAIC 5.....						XXX	0	0.0		0.0		
4.6 NAIC 6.....						XXX	0	0.0		0.0		
4.7 Totals.....	0	0	31,147,636	81,788,575	44,336,145	XXX	157,272,356	0.7	97,022,684	0.5	157,272,356	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	56,805,210	211,546,366	372,653,243	684,976,817	676,342,039	XXX	2,002,323,675	9.0	1,581,262,096	8.9	1,999,258,019	3,065,656
5.2 NAIC 2.....					31,067,401	XXX	31,067,401	0.1	17,636,250	0.1	31,067,401	
5.3 NAIC 3.....						XXX	0	0.0		0.0		
5.4 NAIC 4.....						XXX	0	0.0		0.0		
5.5 NAIC 5.....						XXX	0	0.0		0.0		
5.6 NAIC 6.....						XXX	0	0.0		0.0		
5.7 Totals.....	56,805,210	211,546,366	372,653,243	684,976,817	707,409,440	XXX	2,033,391,076	9.2	1,598,898,346	9.0	2,030,325,420	3,065,656

SI05

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	91,513,397	851,891,444	4,542,157,621	626,799,130	2,159,015,017	XXX	8,271,376,609	37.2	6,678,043,891	37.4	5,557,228,553	2,714,148,056
6.2 NAIC 2.....	175,333,394	996,346,340	6,092,088,170	918,922,309	2,271,003,511	XXX	10,453,693,724	47.1	8,320,082,210	46.6	7,091,129,593	3,362,564,131
6.3 NAIC 3.....	16,878,018	327,525,835	389,719,121	7,012,614	41,928,409	XXX	783,063,997	3.5	747,690,194	4.2	364,826,970	418,237,027
6.4 NAIC 4.....	6,451,684	79,448,054	80,755,816	21,377,283	1,455,432	XXX	189,488,269	0.9	191,428,918	1.1	63,019,213	126,469,056
6.5 NAIC 5.....	19,689	7,245,572	4,205,683	148,722	28,684,229	XXX	40,303,895	0.2	10,241,878	0.1	39,963,640	340,255
6.6 NAIC 6.....	41,490	218,051	154,130	74,802		XXX	488,473	0.0	332,156	0.0	488,473	
6.7 Totals.....	290,237,672	2,262,675,296	11,109,080,541	1,574,334,860	4,502,086,598	XXX	19,738,414,967	88.9	15,947,819,247	89.4	13,116,656,442	6,621,758,525
7. Hybrid Securities												
7.1 NAIC 1.....						XXX	0	0.0		0.0		
7.2 NAIC 2.....						XXX	0	0.0		0.0		
7.3 NAIC 3.....						XXX	0	0.0		0.0		
7.4 NAIC 4.....						XXX	0	0.0		0.0		
7.5 NAIC 5.....						XXX	0	0.0		0.0		
7.6 NAIC 6.....						XXX	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						XXX	0	0.0		0.0		
8.2 NAIC 2.....						XXX	0	0.0		0.0		
8.3 NAIC 3.....						XXX	0	0.0		0.0		
8.4 NAIC 4.....						XXX	0	0.0		0.0		
8.5 NAIC 5.....						XXX	0	0.0		0.0		
8.6 NAIC 6.....						XXX	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1.....						XXX	0	0.0		0.0		
10.2 NAIC 2.....		13,944,570	15,659,049			XXX	29,603,619	0.1	4,596,475	0.0	29,603,619	
10.3 NAIC 3.....	3,935,197	38,952,654	5,952,875			XXX	48,840,726	0.2	41,407,920	0.2	44,905,529	3,935,197
10.4 NAIC 4.....		33,879,875	6,779,047			XXX	40,658,922	0.2	18,845,966	0.1	33,592,845	7,066,077
10.5 NAIC 5.....						XXX	0	0.0		0.0		
10.6 NAIC 6.....						XXX	0	0.0		0.0		
10.7 Totals.....	3,935,197	86,777,099	28,390,971	0	0	XXX	119,103,267	0.5	64,850,361	0.4	108,101,993	11,001,274

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....148,442,729	1,069,229,498	4,999,798,846	1,464,757,586	2,893,505,361	0	10,575,734,020	47.6	XXX	XXX	7,858,520,308	2,717,213,712
11.2 NAIC 2.....	(d).....175,333,394	1,010,290,910	6,107,747,219	933,991,299	2,302,070,912	0	10,529,433,734	47.4	XXX	XXX	7,166,869,603	3,362,564,131
11.3 NAIC 3.....	(d).....20,813,215	366,478,489	395,671,996	7,012,614	41,928,409	0	831,904,723	3.7	XXX	XXX	409,732,499	422,172,224
11.4 NAIC 4.....	(d).....6,451,684	113,327,929	87,534,863	21,377,283	1,455,432	0	230,147,191	1.0	XXX	XXX	96,612,058	133,535,133
11.5 NAIC 5.....	(d).....19,689	7,245,572	4,205,683	148,722	28,684,229	0	(c).....40,303,895	0.2	XXX	XXX	39,963,640	340,255
11.6 NAIC 6.....	(d).....41,490	218,051	154,130	74,802	0	0	(c).....488,473	0.0	XXX	XXX	488,473	0
11.7 Totals.....	351,102,201	2,566,790,449	11,595,112,737	2,427,362,306	5,267,644,343	0	(b).....22,208,012,036	100.0	XXX	XXX	15,572,186,581	6,635,825,455
11.8 Line 11.7 as a % of Col. 7.....	1.6	11.6	52.2	10.9	23.7	0.0	100.0	XXX	XXX	XXX	70.1	29.9
12. Total Bonds Prior Year												
12.1 NAIC 1.....	179,724,534	689,998,196	3,800,824,607	1,111,902,243	2,687,360,209	.....	.....XXX	XXX	8,469,809,789	47.5	6,642,278,721	1,827,531,068
12.2 NAIC 2.....	121,247,326	798,052,296	4,626,305,382	695,772,842	2,116,008,645	.....	.....XXX	XXX	8,357,386,491	46.9	5,796,480,229	2,560,906,262
12.3 NAIC 3.....	27,939,166	237,520,687	481,432,386	4,054,808	38,151,067	.....	.....XXX	XXX	789,098,114	4.4	441,456,921	347,641,193
12.4 NAIC 4.....	6,473,064	51,451,752	122,548,668	3,491,100	26,310,300	.....	.....XXX	XXX	210,274,884	1.2	102,369,399	107,905,485
12.5 NAIC 5.....	20,029	112,291	4,156,435	.....	.....5,953,123	.....	.....XXX	XXX	(c).....10,241,878	0.1	10,241,878	.....
12.6 NAIC 6.....	13,593	70,165	137,766	110,632	.....	.....	.....XXX	XXX	(c).....332,156	0.0	332,156	.....
12.7 Totals.....	335,417,712	1,777,205,387	9,035,405,244	1,815,331,625	4,873,783,344	0	XXX	XXX	(b).....17,837,143,312	100.0	12,993,159,304	4,843,984,008
12.8 Line 12.7 as a % of Col. 9.....	1.9	10.0	50.7	10.2	27.3	0.0	XXX	XXX	100.0	XXX	72.8	27.2
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	124,889,332	665,597,673	3,432,412,563	1,072,907,129	2,562,713,611	.....	.....7,858,520,308	35.4	6,642,278,721	37.2	7,858,520,308	XXX
13.2 NAIC 2.....	126,202,383	694,829,807	3,881,181,374	354,207,646	2,110,448,393	.....	.....7,166,869,603	32.3	5,796,480,229	32.5	7,166,869,603	XXX
13.3 NAIC 3.....	7,643,765	161,058,019	199,047,637	54,669	41,928,409	.....	.....409,732,499	1.8	441,456,921	2.5	409,732,499	XXX
13.4 NAIC 4.....	1,477,118	36,080,345	52,993,003	6,061,592	96,612,058	.....	.....102,369,399	0.4	96,612,058	0.6	96,612,058	XXX
13.5 NAIC 5.....	.....	.....7,170,887	4,108,524	.....	.....28,684,229	.....	.....39,963,640	0.2	10,241,878	0.1	39,963,640	XXX
13.6 NAIC 6.....	41,490	218,051	154,130	74,802	488,473	.....	.....488,473	0.0	332,156	0.0	488,473	XXX
13.7 Totals.....	260,254,088	1,564,954,782	7,569,897,231	1,433,305,838	4,743,774,642	0	15,572,186,581	70.1	12,993,159,304	72.8	15,572,186,581	XXX
13.8 Line 13.7 as a % of Col. 7.....	1.7	10.0	48.6	9.2	30.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	1.2	7.0	34.1	6.5	21.4	0.0	70.1	XXX	XXX	XXX	70.1	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	23,553,397	403,631,825	1,567,386,283	391,850,457	330,791,750	.....	.....2,717,213,712	12.2	1,827,531,068	10.2	XXX	2,717,213,712
14.2 NAIC 2.....	49,131,011	315,461,103	2,226,565,845	579,783,653	191,622,519	.....	.....3,362,564,131	15.1	2,560,906,262	14.4	XXX	3,362,564,131
14.3 NAIC 3.....	13,169,450	205,420,470	196,624,359	6,957,945	.....	.....	.....422,172,224	1.9	347,641,193	1.9	XXX	422,172,224
14.4 NAIC 4.....	4,974,566	77,247,584	34,541,860	15,315,691	1,455,432	.....	.....133,535,133	0.6	107,905,485	0.6	XXX	133,535,133
14.5 NAIC 5.....	19,689	74,685	97,159	148,722	.....	.....	.....340,255	0.0	0	0.0	XXX	340,255
14.6 NAIC 6.....	.....	.....	.....	.....	.....0	.....	.....0	0.0	0	0.0	XXX	0
14.7 Totals.....	90,848,113	1,001,835,667	4,025,215,506	994,056,468	523,869,701	0	6,635,825,455	29.9	4,843,984,008	27.2	XXX	6,635,825,455
14.8 Line 14.7 as a % of Col. 7.....	1.4	15.1	60.7	15.0	7.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	0.4	4.5	18.1	4.5	2.4	0.0	29.9	XXX	XXX	XXX	XXX	29.9

(a) Includes \$.....2,764,321,857 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....242,629,941 current year of bonds with Z designations and \$.....615,230,098 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.08	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations.....		5,716,796	1,000,413			.XXX.	6,717,209	0.0	7,165,225	0.0	6,717,209	
1.02 Residential Mortgage-Backed Securities.....	124,122	74,892	3,877			.XXX.	202,891	0.0	248,743	0.0	202,891	
1.03 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
1.05 Totals.....	124,122	5,791,688	1,004,290	0	0	.XXX.	6,920,100	0.0	7,413,968	0.0	6,920,100	0
2. All Other Governments												
2.01 Issuer Obligations.....						.XXX.	0	0.0		0.0		
2.02 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
2.05 Totals.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations.....			52,836,056	86,262,054	13,812,160	.XXX.	152,910,270	0.7	121,138,705	0.7	152,910,270	
3.02 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
3.05 Totals.....	0	0	52,836,056	86,262,054	13,812,160	.XXX.	152,910,270	0.7	121,138,705	0.7	152,910,270	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations.....			31,147,636	81,788,575	44,336,145	.XXX.	157,272,356	0.7	97,022,684	0.5	157,272,356	
4.02 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
4.05 Totals.....	0	0	31,147,636	81,788,575	44,336,145	.XXX.	157,272,356	0.7	97,022,684	0.5	157,272,356	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations.....		36,480,000	228,745,204	516,074,898	579,047,553	.XXX.	1,360,347,655	6.1	1,087,645,444	6.1	1,357,281,999	3,065,656
5.02 Residential Mortgage-Backed Securities.....	56,805,210	175,066,366	143,908,039	168,901,918	128,361,887	.XXX.	673,043,420	3.0	509,422,902	2.9	673,043,420	
5.03 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0	1,830,000	0.0		
5.05 Totals.....	56,805,210	211,546,366	372,653,243	684,976,816	707,409,440	.XXX.	2,033,391,075	9.2	1,598,898,346	9.0	2,030,325,419	3,065,656
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations.....	232,519,112	2,053,963,498	10,069,926,101	1,453,616,941	4,484,600,506	.XXX.	18,294,626,158	82.4	15,156,381,839	85.0	12,230,829,029	6,063,797,129
6.02 Residential Mortgage-Backed Securities.....	12,642,725	49,192,214	43,461,369	31,894,628	15,660,739	.XXX.	152,851,675	0.7	85,374,440	0.5	37,430,834	115,420,841
6.03 Commercial Mortgage-Backed Securities.....	3,528,313	44,153,208	686,193,456			.XXX.	733,874,977	3.3	531,904,489	3.0	676,383,379	57,491,598
6.04 Other Loan-Backed and Structured Securities.....	41,547,522	115,366,377	309,499,615	88,823,292	1,825,352	.XXX.	557,062,158	2.5	174,158,478	1.0	172,013,201	385,048,957
6.05 Totals.....	290,237,672	2,262,675,297	11,109,080,541	1,574,334,861	4,502,086,597	.XXX.	19,738,414,968	88.9	15,947,819,246	89.4	13,116,656,443	6,621,758,525
7. Hybrid Securities												
7.01 Issuer Obligations.....						.XXX.	0	0.0		0.0		
7.02 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
7.05 Totals.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations.....						.XXX.	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued.....						.XXX.	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired.....						.XXX.	0	0.0		0.0		
8.07 Totals.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	.....	.....0.0	.....	.....
9.02 Bond Mutual Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	.....	.....0.0	.....	.....
9.03 Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....	.....	.....	.....	.....	.....	XXX.....	0	0.0	.....	.....0.0	.....	.....
10.02 Unaffiliated Bank Loans - Acquired.....	3,935,197.....	86,777,099.....	28,390,971.....	.....	.....	XXX.....	119,103,267.....	0.5.....	64,850,360.....	0.4.....	108,101,994.....	11,001,274.....
10.03 Totals.....	3,935,197.....	86,777,099.....	28,390,971.....	0.....	0.....	XXX.....	119,103,267.....	0.5.....	64,850,360.....	0.4.....	108,101,994.....	11,001,274.....
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	232,519,112.....	2,096,160,294.....	10,383,655,410.....	2,137,742,468.....	5,121,796,364.....	XXX.....	19,971,873,648.....	89.9.....	XXX.....	XXX.....	13,905,010,863.....	6,066,862,785.....
11.02 Residential Mortgage-Backed Securities.....	69,572,057.....	224,333,472.....	187,373,285.....	200,796,546.....	144,022,626.....	XXX.....	826,097,986.....	3.7.....	XXX.....	XXX.....	710,677,145.....	115,420,841.....
11.03 Commercial Mortgage-Backed Securities.....	3,528,313.....	44,153,208.....	686,193,456.....	0.....	0.....	XXX.....	733,874,977.....	3.3.....	XXX.....	XXX.....	676,383,379.....	57,491,598.....
11.04 Other Loan-Backed and Structured Securities.....	41,547,522.....	115,366,377.....	309,499,615.....	88,823,292.....	1,825,352.....	XXX.....	557,062,158.....	2.5.....	XXX.....	XXX.....	172,013,201.....	385,048,957.....
11.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.0.....	XXX.....	XXX.....	0.....	0.....
11.06 Affiliated Bank Loans.....	0.....	0.....	0.....	0.....	0.....	XXX.....	0.....	0.0.....	XXX.....	XXX.....	0.....	0.....
11.07 Unaffiliated Bank Loans.....	3,935,197.....	86,777,099.....	28,390,971.....	0.....	0.....	XXX.....	119,103,267.....	0.5.....	XXX.....	XXX.....	108,101,994.....	11,001,274.....
11.08 Totals.....	351,102,201.....	2,566,790,450.....	11,595,112,737.....	2,427,362,306.....	5,267,644,342.....	0.....	22,208,012,036.....	100.0.....	XXX.....	XXX.....	15,572,186,582.....	6,635,825,455.....
11.09 Line 11.08 as a % of Col. 7.....	1.6.....	11.6.....	52.2.....	10.9.....	23.7.....	0.0.....	100.0.....	XXX.....	XXX.....	XXX.....	70.1.....	29.9.....
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	251,054,495.....	1,495,645,286.....	8,284,722,040.....	1,635,195,910.....	4,802,736,166.....	XXX.....	XXX.....	XXX.....	16,469,353,897.....	92.3.....	11,831,758,443.....	4,637,595,454.....
12.02 Residential Mortgage-Backed Securities.....	55,251,223.....	176,086,701.....	143,799,146.....	148,861,836.....	71,047,179.....	XXX.....	XXX.....	XXX.....	595,046,085.....	3.3.....	567,633,430.....	27,412,655.....
12.03 Commercial Mortgage-Backed Securities.....	3,016,965.....	31,108,549.....	497,778,975.....	.....	.....	XXX.....	XXX.....	XXX.....	531,904,489.....	3.0.....	486,794,404.....	45,110,085.....
12.04 Other Loan-Backed and Structured Securities.....	26,095,028.....	41,347,304.....	77,272,268.....	31,273,878.....	.....	XXX.....	XXX.....	XXX.....	175,988,478.....	1.0.....	60,928,718.....	115,059,760.....
12.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	XXX.....	XXX.....	0.....	0.0.....	0.....	0.....
12.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	XXX.....	XXX.....	0.....	0.0.....	.....	.....
12.07 Unaffiliated Bank Loans.....	.....	33,017,546.....	31,832,814.....	.....	.....	XXX.....	XXX.....	XXX.....	64,850,360.....	0.4.....	46,044,306.....	18,806,054.....
12.08 Totals.....	335,417,711.....	1,777,205,386.....	9,035,405,243.....	1,815,331,624.....	4,873,783,345.....	0.....	XXX.....	XXX.....	17,837,143,309.....	100.0.....	12,993,159,301.....	4,843,984,008.....
12.09 Line 12.08 as a % of Col. 9.....	1.9.....	10.0.....	50.7.....	10.2.....	27.3.....	0.0.....	XXX.....	XXX.....	100.0.....	XXX.....	72.8.....	27.2.....
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	184,974,662.....	1,231,597,651.....	6,647,552,032.....	1,225,473,763.....	4,615,412,755.....	XXX.....	13,905,010,863.....	62.6.....	11,831,758,443.....	66.3.....	13,905,010,863.....	XXX.....
13.02 Residential Mortgage-Backed Securities.....	62,660,325.....	189,888,433.....	156,225,500.....	173,541,000.....	128,361,887.....	XXX.....	710,677,145.....	3.2.....	567,633,430.....	3.2.....	710,677,145.....	XXX.....
13.03 Commercial Mortgage-Backed Securities.....	1,870,248.....	7,360,624.....	667,152,507.....	.....	.....	XXX.....	676,383,379.....	3.0.....	486,794,404.....	2.7.....	676,383,379.....	XXX.....
13.04 Other Loan-Backed and Structured Securities.....	10,748,855.....	54,233,607.....	72,739,664.....	34,291,075.....	.....	XXX.....	172,013,201.....	0.8.....	60,928,718.....	0.3.....	172,013,201.....	XXX.....
13.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	0.....	0.0.....	0.....	0.0.....	0.....	XXX.....
13.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0.....	0.0.....	0.....	0.0.....	0.....	XXX.....
13.07 Unaffiliated Bank Loans.....	.....	81,874,465.....	26,227,528.....	.....	.....	XXX.....	108,101,993.....	0.5.....	46,044,306.....	0.3.....	108,101,993.....	XXX.....
13.08 Totals.....	260,254,090.....	1,564,954,780.....	7,569,897,231.....	1,433,305,838.....	4,743,774,642.....	0.....	15,572,186,581.....	70.1.....	12,993,159,301.....	72.8.....	15,572,186,581.....	XXX.....
13.09 Line 13.08 as a % of Col. 7.....	1.7.....	10.0.....	48.6.....	9.2.....	30.5.....	0.0.....	100.0.....	XXX.....	XXX.....	XXX.....	100.0.....	XXX.....
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	1.2.....	7.0.....	34.1.....	6.5.....	21.4.....	0.0.....	70.1.....	XXX.....	XXX.....	XXX.....	70.1.....	XXX.....
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	47,544,450.....	864,562,643.....	3,736,103,378.....	912,268,705.....	506,383,609.....	XXX.....	6,066,862,785.....	27.3.....	4,637,595,454.....	26.0.....	XXX.....	6,066,862,785.....
14.02 Residential Mortgage-Backed Securities.....	6,911,732.....	34,445,039.....	31,147,785.....	27,255,546.....	15,660,739.....	XXX.....	115,420,841.....	0.5.....	27,412,655.....	0.2.....	XXX.....	115,420,841.....
14.03 Commercial Mortgage-Backed Securities.....	1,658,065.....	36,792,584.....	19,040,949.....	.....	.....	XXX.....	57,491,598.....	0.3.....	45,110,085.....	0.3.....	XXX.....	57,491,598.....
14.04 Other Loan-Backed and Structured Securities.....	30,798,667.....	61,132,770.....	236,759,951.....	54,532,217.....	1,825,352.....	XXX.....	385,048,957.....	1.7.....	115,059,760.....	0.6.....	XXX.....	385,048,957.....
14.05 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	0.....	0.0.....	0.....	0.0.....	XXX.....	0.....
14.06 Affiliated Bank Loans.....	.....	.....	.....	.....	.....	XXX.....	0.....	0.0.....	0.....	0.0.....	XXX.....	0.....
14.07 Unaffiliated Bank Loans.....	3,935,197.....	4,902,634.....	2,163,443.....	.....	.....	XXX.....	11,001,274.....	0.0.....	18,806,054.....	0.1.....	XXX.....	11,001,274.....
14.08 Totals.....	90,848,111.....	1,001,835,670.....	4,025,215,506.....	994,056,468.....	523,869,700.....	0.....	6,635,825,455.....	29.9.....	4,843,984,008.....	27.2.....	XXX.....	6,635,825,455.....
14.09 Line 14.08 as a % of Col. 7.....	1.4.....	15.1.....	60.7.....	15.0.....	7.9.....	0.0.....	100.0.....	XXX.....	XXX.....	XXX.....	XXX.....	100.0.....
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	0.4.....	4.5.....	18.1.....	4.5.....	2.4.....	0.0.....	29.9.....	XXX.....	XXX.....	XXX.....	XXX.....	29.9.....

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	494,345,595			423,145,595	71,200,000
2. Cost of short-term investments acquired.....	19,083,693,059			18,774,693,059	309,000,000
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	17,758,532,320			17,564,332,320	194,200,000
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	1,819,506,334	0	0	1,633,506,334	186,000,000
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	1,819,506,334	0	0	1,633,506,334	186,000,000

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

Pool of Short Term Assets

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

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year).....		467,985,844
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	369,960,591	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	481,683	370,442,274
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	702,360,244	
3.2	Section 2, Column 19.....	49,534,216	751,894,460
4.	SSAP No. 108 Adjustments.....		
5.	Total gain (loss) on termination recognized, Section 2, Column 22.....		80,119,848
6.	Considerations received/(paid) on terminations, Section 2, Column 15.....		259,986,456
7.	Amortization:		
7.1	Section 1, Column 19.....		
7.2	Section 2, Column 21.....		0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
8.1	Section 1, Column 20.....		
8.2	Section 2, Column 23.....		0
9.	Total foreign exchange change in Book/Adjusted Carrying Value:		
9.1	Section 1, Column 18.....	(13,915,985)	
9.2	Section 2, Column 20.....		(13,915,985)
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....		1,396,539,985
11.	Deduct nonadmitted assets.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		1,396,539,985

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

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).....		12,624,028
3.1	Add:		
	Change in variation margin on open contracts - highly effective hedges:		
3.11	Section 1, Column 15, current year minus.....		
3.12	Section 1, Column 15, prior year.....		0
	Change in the valuation margin on open contracts - all other:		
3.13	Section 1, Column 18, current year minus.....	17,631,011	
3.14	Section 1, Column 18, prior year.....	(6,925,352)	24,556,363
			24,556,363
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.....	17,631,011	
3.24	Section 1, Column 19, prior year plus.....	(6,925,352)	
3.25	SSAP No. 108 Adjustments.....		24,556,363
			24,556,363
3.3	Subtotal (Line 3.1 minus Line 3.2).....		0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15).....	106,771,180	
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17).....		
4.22	Amount recognized (Section 2, Column 16).....	106,771,180	
4.23	SSAP No. 108 Adjustments.....		106,771,180
4.3	Subtotal (Line 4.1 minus Line 4.2).....		(0)
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Total gain (loss) recognized for terminations in prior year.....		
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year.....		
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....		28,158,500
7.	Deduct nonadmitted assets.....		
8.	Statement value at end of current period (Line 6 minus Line 7).....		28,158,500

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

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

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	1,396,539,999
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	28,158,500
3.	Total (Line 1 plus Line 2).....	1,424,698,499
4.	Part D, Section 1, Column 5.....	1,436,966,928
5.	Part D, Section 1, Column 6.....	(12,268,430)
6.	Total (Line 3 minus Line 4 minus Line 5).....	(0)
		Fair Value Check
7.	Part A, Section 1, Column 16.....	1,416,323,150
8.	Part B, Section 1, Column 13.....	1,880,920
9.	Total (Line 7 plus Line 8).....	1,418,204,070
10.	Part D, Section 1, Column 8.....	1,425,046,861
11.	Part D, Section 1, Column 9.....	(6,842,791)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	15,477,854
14.	Part B, Section 1, Column 20.....	28,158,500
15.	Part D, Section 1, Column 11.....	43,636,354
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

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

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
00-1001237.....		DALLAS.....	TX.....		11/20/2002.....	6.94	1,240,118						9,505,214	11/18/2002
00-1100265.....		ALTAMONTE SPRINGS.....	FL.....		12/18/2003.....	6.13	416,366						2,670,769	12/18/2003
00-1100406.....		EDISON.....	NJ.....		05/18/2004.....	5.25	1,293,841						5,001,905	04/08/2004
00-1100421.....		PORT ORANGE.....	FL.....		09/16/2004.....	5.75	160,265						2,049,999	09/03/2004
00-1100600.....		FARMERS BRANCH.....	TX.....		12/16/2004.....	6.37	582,617						1,540,000	11/04/2004
00-1100719.....		FARMERS BRANCH.....	TX.....		12/16/2004.....	6.37	115,874						1,540,000	11/04/2004
00-1100844.....		ORLAND PARK.....	IL.....		07/22/2005.....	4.50	1,748,034						8,270,000	05/17/2005
00-1101147.....		SOUTH HAVEN.....	MI.....		04/20/2006.....	3.25	319,904						3,380,000	03/13/2006
00-1101525.....		AUSTIN.....	TX.....		07/18/2007.....	6.28	1,990,409						3,877,143	07/03/2007
00-1101660.....		BUFFALO GROVE.....	IL.....		06/08/2009.....	5.00	1,709,456						5,240,000	06/02/2009
00-1101702.....		CLINTON.....	UT.....		10/08/2010.....	5.50	2,466,242						5,155,000	09/13/2010
00-1101713.....		SAN DIEGO.....	CA.....		10/05/2010.....	5.13	4,043,457						13,600,000	09/16/2010
00-1101727.....		WEST BABYLON.....	NY.....		02/15/2011.....	6.15	666,483						1,449,000	01/31/2011
00-1101780.....		MINNEAPOLIS.....	MN.....		09/20/2011.....	4.80	8,507,815						14,003,333	09/13/2011
00-1101800.....		CHICAGO.....	IL.....		11/30/2011.....	4.75	8,534,133						14,889,286	11/28/2011
00-1101808.....		GAITHERSBURG.....	MD.....		12/13/2011.....	4.55	9,361,019						16,135,385	11/29/2011
00-1101813.....		RALEIGH.....	NC.....		03/28/2012.....	5.30	2,986,712						5,400,000	01/20/2012
00-1101864.....		SUNSET VALLEY.....	TX.....		07/17/2012.....	3.75	6,097,113						17,450,000	06/25/2012
00-1101908.....		OCEANSIDE.....	NY.....		11/28/2012.....	4.25	9,692,144						19,070,000	11/12/2012
00-1101911.....		GRAND LEDGE.....	MI.....		12/27/2012.....	4.49	3,543,692						5,620,000	12/03/2012
00-1101919.....		BLOOMINGTON.....	IN.....		12/05/2012.....	4.15	7,946,531						15,220,000	11/28/2012
00-1101927.....		BRICK.....	NJ.....		12/12/2012.....	3.86	17,194,596						27,865,116	11/28/2012
00-1101979.....		SEATTLE.....	WA.....		08/01/2013.....	3.75	11,398,394						20,327,143	06/27/2013
00-1102007.....		LAKEWOOD.....	OH.....		06/28/2013.....	4.50	12,467,121						24,400,000	06/28/2013
00-1102009.....		AVON.....	OH.....		08/22/2013.....	3.99	13,785,479						21,783,158	08/05/2013
00-1102014.....		CINCINNATI.....	OH.....		07/01/2013.....	2.87	10,000,000						18,789,655	06/24/2013
00-1102015.....		BOSTON.....	MA.....		07/30/2013.....	3.63	11,550,377						43,960,000	07/23/2013
00-1102026.....		KNOXVILLE.....	TN.....		10/15/2013.....	4.77	4,496,740						7,750,000	10/10/2013
00-1102029.....		BROKEN ARROW.....	OK.....		10/10/2013.....	4.42	10,385,782						18,552,554	09/26/2013
00-1102037.....		INDEPENDENCE TWP.....	MI.....		09/05/2013.....	4.55	9,068,926						14,162,195	08/27/2013
00-1102051.....		GAINESVILLE.....	FL.....		11/01/2013.....	4.50	2,729,792						4,007,273	10/28/2013
00-1102054.....		COLUMBUS.....	OH.....		05/14/2014.....	5.05	12,280,270						21,740,000	04/22/2014
00-1102080.....		GAINESVILLE.....	FL.....		12/12/2013.....	4.33	5,951,945						9,820,000	11/26/2013
00-1102081.....		GAINESVILLE.....	FL.....		12/12/2013.....	4.33	1,190,389						1,870,000	11/26/2013
00-1102082.....		TORRANCE.....	CA.....		10/28/2013.....	4.27	4,665,382						7,730,000	10/16/2013
00-1102095.....		COLUMBIA.....	MO.....		11/27/2013.....	4.56	7,500,000						12,356,667	11/06/2013
00-1102096.....		BALTIMORE.....	MD.....		11/12/2013.....	4.43	5,580,611						10,008,750	11/05/2013
00-1102098.....		WILMINGTON.....	NC.....		12/06/2013.....	4.15	10,196,368						14,290,000	11/19/2013
00-1102099.....		BEAVERTON.....	OR.....		12/10/2013.....	4.53	8,537,195						25,549,690	02/20/2018
00-1102147.....		WALNUT CREEK.....	CA.....		09/29/2014.....	3.59	14,066,300						21,620,000	09/16/2014
00-1102153.....		SANTA ANA.....	CA.....		05/28/2014.....	4.24	1,884,983						3,460,000	04/21/2014
00-1102157.....		EXTON.....	PA.....		05/07/2015.....	3.69	11,611,846						17,070,000	03/27/2015
00-1102172.....		SEATTLE.....	WA.....		06/19/2014.....	3.91	8,530,000						13,430,000	06/03/2014
00-1102176.....		PORTLAND.....	OR.....		07/01/2014.....	3.50	11,909,974						42,490,000	08/04/2016

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102182.....		VISTA.....	CA.....		06/26/2014.....	3.41.....	29,000,000.....						39,890,000.....	06/16/2014
00-1102210.....		COLUMBUS.....	OH.....		08/20/2015.....	4.90.....	11,765,700.....						15,060,000.....	10/15/2014
00-1102216.....		BELLEVUE.....	WA.....		10/16/2014.....	4.48.....	9,058,106.....						15,881,000.....	09/26/2014
00-1102219.....		NASHVILLE.....	TN.....		09/29/2014.....	4.62.....	4,948,595.....						7,370,000.....	09/11/2014
00-1102226.....		KANSAS CITY.....	MO.....		10/23/2014.....	3.60.....	15,100,000.....						30,930,000.....	09/26/2014
00-1102234.....		SAN DIEGO.....	CA.....		09/17/2014.....	4.38.....	4,986,517.....						10,060,000.....	09/09/2014
00-1102237.....		SHERIDAN.....	CO.....		10/07/2014.....	4.02.....	9,124,322.....						14,520,000.....	09/26/2014
00-1102245.....		BEAVERTON.....	OR.....		10/16/2014.....	3.70.....	3,862,988.....						6,080,000.....	09/24/2014
00-1102247.....		WEYMOUTH.....	MA.....		09/30/2014.....	3.53.....	11,500,000.....						20,260,000.....	09/18/2014
00-1102249.....		JERICO.....	NY.....		12/19/2014.....	3.85.....	10,848,643.....						19,575,273.....	11/11/2014
00-1102254.....		LONGMONT.....	CO.....		11/06/2014.....	3.77.....	6,154,764.....						17,170,000.....	10/29/2014
00-1102255.....		ZEELAND.....	MI.....		12/18/2014.....	4.62.....	2,271,565.....						4,391,000.....	10/23/2019
00-1102264.....		CHARLOTTESVILLE.....	VA.....		01/12/2015.....	3.96.....	3,631,098.....						8,210,000.....	01/07/2015
00-1102276.....		STRONGSVILLE.....	OH.....		12/23/2014.....	4.26.....	13,563,607.....						23,760,000.....	12/10/2014
00-1102278.....		DENVER.....	CO.....		01/16/2015.....	3.77.....	5,233,849.....						14,430,000.....	12/17/2014
00-1102280.....		BOULDER.....	CO.....		02/02/2015.....	3.71.....	8,301,212.....						13,840,000.....	12/18/2014
00-1102281.....		GENEVA.....	IL.....		12/18/2014.....	3.50.....	14,130,000.....						20,340,000.....	11/25/2014
00-1102289.....		SCOTTSDALE.....	AZ.....		04/29/2015.....	3.68.....	9,702,140.....						15,100,000.....	03/19/2015
00-1102297.....		WASHINGTON.....	DC.....		12/31/2014.....	3.99.....	16,000,000.....						27,160,000.....	12/11/2014
00-1102303.....		HENDERSON.....	NV.....		01/29/2015.....	3.95.....	7,439,585.....						11,520,000.....	01/14/2015
00-1102304.....		ORLANDO.....	FL.....		02/17/2015.....	3.74.....	13,243,329.....						18,650,000.....	01/20/2015
00-1102305.....		SEATTLE.....	WA.....		03/10/2015.....	3.63.....	14,883,856.....						32,170,000.....	02/25/2015
00-1102309.....		JACKSONVILLE.....	FL.....		01/29/2015.....	3.77.....	14,248,699.....						21,350,000.....	01/23/2015
00-1102310.....		JACKSON HEIGHTS.....	NY.....		03/31/2015.....	3.70.....	18,397,559.....						45,580,000.....	02/19/2015
00-1102315.....		ROCKVILLE.....	MD.....		06/01/2015.....	3.65.....	4,620,834.....						12,710,000.....	03/16/2015
00-1102317.....		FRISCO.....	TX.....		04/29/2015.....	3.75.....	12,800,000.....						17,220,000.....	01/23/2015
00-1102319.....		BIRMINGHAM.....	AL.....		05/07/2015.....	4.25.....	12,217,209.....						19,490,000.....	04/09/2015
00-1102331.....		FREMONT.....	CA.....		10/01/2015.....	3.90.....	4,006,517.....						7,930,000.....	04/28/2015
00-1102333.....		NASHVILLE.....	TN.....		09/04/2015.....	3.41.....	12,410,505.....						20,430,000.....	05/28/2015
00-1102335.....		SCOTTSDALE.....	AZ.....		03/31/2015.....	3.50.....	6,330,894.....						17,340,000.....	03/02/2015
00-1102339.....		BURBANK.....	CA.....		11/12/2015.....	3.62.....	5,000,000.....						24,200,000.....	09/16/2015
00-1102350.....		MELVILLE.....	NY.....		04/29/2015.....	3.50.....	16,312,692.....						31,030,714.....	04/22/2015
00-1102354.....		SAN ANTONIO.....	TX.....		05/18/2015.....	3.78.....	7,408,987.....						11,278,537.....	05/05/2015
00-1102356.....		SAN JUAN CAPISTRANO.....	CA.....		04/16/2015.....	3.95.....	10,019,802.....						16,530,000.....	03/27/2015
00-1102365.....		STRONGSVILLE.....	OH.....		05/14/2015.....	3.96.....	16,780,288.....						27,470,000.....	04/24/2015
00-1102366.....		WILMINGTON.....	NC.....		06/18/2015.....	3.72.....	7,303,419.....						10,710,000.....	05/21/2015
00-1102368.....		TORRANCE.....	CA.....		10/23/2015.....	4.57.....	8,134,058.....						13,010,000.....	09/24/2015
00-1102370.....		CHICAGO.....	IL.....		06/10/2015.....	3.72.....	11,751,224.....						17,760,000.....	06/04/2015
00-1102371.....		NORTH LAS VEGAS.....	NV.....		05/20/2015.....	3.55.....	8,179,200.....						12,520,000.....	05/04/2015
00-1102375.....		PRAIRIE VILLAGE.....	KS.....		05/28/2015.....	3.50.....	28,500,000.....						42,410,000.....	05/11/2015
00-1102380.....		SAN ANTONIO.....	TX.....		05/07/2015.....	4.02.....	16,061,238.....						20,925,616.....	04/21/2015
00-1102390.....		DALLAS.....	TX.....		06/30/2015.....	3.71.....	10,000,000.....						13,979,331.....	06/25/2015
00-1102394.....		ANN ARBOR.....	MI.....		07/31/2015.....	3.88.....	17,762,623.....						42,498,181.....	07/16/2015
00-1102399.....		WEST FARGO.....	ND.....		09/11/2015.....	4.16.....	7,851,457.....						11,590,000.....	08/13/2015

E04.1

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.2

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102402.....		LEHI.....	UT.....		08/17/2015.....	3.97.....	3,870,507.....						8,750,000.....	07/31/2015
00-1102405.....		MORRISVILLE.....	NC.....		10/01/2015.....	4.07.....	10,041,246.....						14,620,000.....	08/21/2015
00-1102412.....		MADISON.....	WI.....		09/29/2015.....	3.97.....	7,693,517.....						11,970,000.....	09/25/2015
00-1102413.....		KANSAS CITY.....	KS.....		08/27/2015.....	4.07.....	6,814,823.....						9,260,000.....	07/30/2015
00-1102420.....		COLUMBUS.....	OH.....		11/19/2015.....	4.75.....	6,768,854.....						9,980,000.....	10/21/2015
00-1102421.....		COLUMBUS.....	OH.....		11/19/2015.....	5.25.....	1,335,438.....						13,310,000.....	10/21/2015
00-1102423.....		MOORE.....	OK.....		11/18/2015.....	3.99.....	18,316,022.....						26,141,379.....	11/04/2015
00-1102425.....		DALLAS.....	TX.....		04/04/2016.....	4.76.....	11,983,267.....						16,890,000.....	12/11/2015
00-1102426.....		DALLAS.....	TX.....		11/25/2015.....	4.71.....	14,266,439.....						20,060,000.....	11/11/2015
00-1102427.....		FOLSOM.....	PA.....		10/23/2015.....	3.77.....	10,522,846.....						18,140,000.....	10/06/2015
00-1102428.....		COLUMBUS.....	OH.....	S.....	11/05/2015.....	4.16.....	14,368,956.....						23,640,000.....	10/29/2015
00-1102431.....		CHANDLER.....	AZ.....		09/30/2015.....	3.84.....	24,470,238.....						34,680,000.....	09/09/2015
00-1102432.....		JURUPA VALLEY.....	CA.....		10/08/2015.....	3.78.....	32,600,000.....						44,670,000.....	09/16/2015
00-1102434.....		VANCOUVER.....	WA.....		10/13/2015.....	3.95.....	17,113,835.....						50,258,000.....	06/12/2019
00-1102435.....		AURORA.....	CO.....		10/09/2015.....	4.19.....	4,765,077.....						7,860,000.....	10/01/2015
00-1102440.....		AMERICAN FORK.....	UT.....		10/08/2015.....	3.95.....	7,049,364.....						11,290,000.....	09/30/2015
00-1102441.....		SOMERVILLE.....	MA.....		12/18/2015.....	3.53.....	15,417,303.....						23,200,000.....	11/23/2015
00-1102442.....		SAN DIEGO.....	CA.....		10/19/2015.....	3.94.....	3,583,534.....						7,000,000.....	10/01/2015
00-1102447.....		NEW YORK.....	NY.....		10/22/2015.....	3.39.....	25,000,000.....						39,780,000.....	10/13/2015
00-1102448.....		BELLINGHAM.....	MA.....		10/01/2015.....	3.79.....	11,213,419.....						21,230,000.....	09/18/2015
00-1102449.....		SALEM.....	OR.....		03/07/2016.....	3.95.....	8,567,908.....						12,340,000.....	12/22/2015
00-1102451.....		MADISON.....	WI.....		12/11/2015.....	4.56.....	10,610,836.....						14,670,000.....	12/01/2015
00-1102454.....		GRANDVIEW HEIGHTS.....	OH.....	S.....	12/01/2015.....	3.80.....	18,372,218.....						34,030,000.....	11/04/2015
00-1102458.....		GARDEN GROVE.....	CA.....		12/08/2015.....	4.10.....	13,000,000.....						23,357,488.....	12/04/2015
00-1102459.....		DENVER.....	CO.....		12/21/2015.....	4.05.....	17,000,000.....						32,361,146.....	12/03/2015
00-1102471.....		GROVEPORT.....	OH.....		12/08/2015.....	3.71.....	14,000,000.....						27,100,000.....	11/23/2015
00-1102476.....		BOULDER.....	CO.....		02/08/2016.....	4.37.....	6,979,137.....						11,120,000.....	12/17/2015
00-1102477.....		MILPITAS.....	CA.....		12/14/2015.....	3.95.....	18,582,521.....						31,960,000.....	12/02/2015
00-1102478.....		MILPITAS.....	CA.....		12/14/2015.....	3.95.....	15,203,881.....						29,170,000.....	12/02/2015
00-1102479.....		MURRAY.....	UT.....		12/10/2015.....	3.96.....	4,927,878.....						6,910,000.....	12/01/2015
00-1102481.....		CABIN JOHN.....	MD.....		02/10/2016.....	4.06.....	9,328,006.....						15,250,000.....	12/17/2015
00-1102483.....		SALT LAKE CITY.....	UT.....		01/14/2016.....	4.20.....	4,596,192.....						7,340,000.....	12/22/2015
00-1102488.....		MALDEN.....	MA.....		04/01/2016.....	3.66.....	36,194,336.....						60,560,000.....	03/09/2016
00-1102489.....		ST CHARLES.....	MO.....		08/17/2016.....	3.46.....	14,020,239.....						20,530,000.....	07/15/2016
00-1102490.....		LOUISVILLE.....	KY.....		03/09/2016.....	4.27.....	16,399,582.....						24,040,000.....	02/11/2016
00-1102491.....		MERIDIAN.....	ID.....		02/01/2016.....	4.20.....	10,870,526.....						16,025,455.....	12/21/2015
00-1102493.....		RANCHO CUCAMONGA.....	CA.....		02/01/2016.....	4.52.....	5,749,608.....						9,840,000.....	12/11/2015
00-1102496.....		PHOENIX.....	AZ.....		01/21/2016.....	4.02.....	4,970,458.....						7,400,000.....	12/21/2015
00-1102497.....		TEMPE.....	AZ.....		11/24/2015.....	3.81.....	47,100,000.....						68,820,000.....	11/19/2015
00-1102501.....		ADDISON.....	IL.....		01/28/2016.....	3.86.....	5,225,000.....						7,510,000.....	01/08/2016
00-1102502.....		WEST CHESTER.....	OH.....		01/22/2016.....	3.92.....	8,550,000.....						12,350,000.....	12/22/2015
00-1102504.....		PORTLAND.....	OR.....		01/20/2016.....	3.88.....	20,838,205.....						30,120,000.....	12/17/2015
00-1102509.....		COVINGTON.....	KY.....		10/12/2018.....	4.15.....	7,650,000.....						14,480,000.....	01/29/2016
00-1102510.....		RALEIGH.....	NC.....		01/28/2016.....	4.07.....	14,145,000.....						19,600,000.....	01/19/2016
00-1102511.....		WINSTON-SALEM.....	NC.....		02/01/2016.....	4.14.....	21,271,303.....						29,920,000.....	01/22/2016

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102513.....		OCEANSIDE.....	CA.....		03/28/2016.....	3.93.....	3,631,192.....						5,810,000.....	02/29/2016
00-1102515.....		MANASSAS.....	VA.....		03/22/2016.....	3.72.....	17,875,000.....						32,300,000.....	01/28/2016
00-1102520.....		MCCANDLESS.....	PA.....		04/29/2016.....	4.27.....	68,114,534.....						94,240,000.....	04/20/2016
00-1102539.....		PITTSBURGH.....	PA.....		04/26/2016.....	3.82.....	6,475,000.....						12,280,000.....	04/06/2016
00-1102540.....		PITTSBURGH.....	PA.....		04/26/2016.....	3.82.....	6,400,000.....						9,980,000.....	04/06/2016
00-1102541.....		GARDEN GROVE.....	CA.....		03/29/2016.....	3.62.....	7,589,396.....						11,530,000.....	03/01/2016
00-1102543.....		ROCHESTER.....	MN.....		04/05/2016.....	3.58.....	11,400,000.....						57,960,000.....	03/10/2016
00-1102545.....		WESTERVILLE.....	OH.....		03/17/2016.....	4.24.....	6,914,712.....						9,430,000.....	03/09/2016
00-1102551.....		BENTONVILLE.....	AR.....		04/21/2016.....	4.11.....	27,577,373.....						42,300,000.....	04/19/2016
00-1102552.....		BOSTON.....	MA.....		04/05/2016.....	3.45.....	29,555,798.....						43,250,000.....	03/29/2016
00-1102553.....		LEXINGTON.....	SC.....		09/01/2016.....	3.68.....	5,128,277.....						8,120,000.....	04/26/2016
00-1102555.....		CHICAGO.....	IL.....		05/09/2016.....	3.62.....	58,500,000.....						95,790,000.....	05/04/2016
00-1102557.....		ROWLAND HEIGHTS.....	CA.....		06/30/2016.....	3.52.....	23,993,338.....						130,710,000.....	06/02/2016
00-1102559.....		ORANGE.....	CA.....		06/30/2016.....	3.52.....	2,655,573.....						19,120,000.....	06/02/2016
00-1102560.....		ANAHEIM.....	CA.....		06/30/2016.....	3.52.....	5,497,503.....						35,340,000.....	06/02/2016
00-1102562.....		WESTMINSTER.....	CA.....		06/30/2016.....	3.52.....	14,256,236.....						99,080,000.....	06/02/2016
00-1102564.....		COSTA MESA.....	CA.....		06/30/2016.....	3.52.....	13,836,935.....						53,360,000.....	06/02/2016
00-1102567.....		LAGUNA HILLS.....	CA.....		06/30/2016.....	3.52.....	7,361,063.....						42,110,000.....	06/02/2016
00-1102569.....		SHEPHERDSVILLE.....	KY.....		04/19/2016.....	3.96.....	11,357,998.....						17,820,000.....	03/21/2016
00-1102570.....		EVERETT.....	WA.....		05/03/2016.....	4.09.....	16,442,412.....						27,090,000.....	04/21/2016
00-1102572.....		SEATTLE.....	WA.....		08/29/2016.....	3.85.....	11,835,437.....						16,780,000.....	06/17/2016
00-1102574.....		ATLANTA.....	GA.....		07/26/2016.....	3.71.....	18,148,696.....						24,893,880.....	06/21/2016
00-1102576.....		ASPEN.....	CO.....		06/20/2016.....	3.99.....	5,000,000.....						10,390,000.....	05/19/2016
00-1102593.....		CARY.....	NC.....		06/30/2016.....	3.76.....	7,100,000.....						11,600,000.....	06/07/2016
00-1102599.....		OCONOMOWOC.....	WI.....		06/01/2016.....	3.44.....	7,897,567.....						11,530,000.....	05/24/2016
00-1102610.....		ONTARIO.....	CA.....		07/07/2016.....	3.46.....	5,900,000.....						12,210,000.....	06/16/2016
00-1102611.....		MIRA LOMA.....	CA.....		07/01/2016.....	3.51.....	17,800,000.....						30,180,000.....	06/16/2016
00-1102612.....		EDISON.....	NJ.....		08/04/2016.....	3.64.....	13,681,457.....						22,770,000.....	07/26/2016
00-1102614.....		ROGERS.....	AR.....		09/01/2016.....	3.86.....	21,950,817.....						32,420,000.....	07/07/2016
00-1102617.....		CONCORD.....	NH.....		06/23/2016.....	3.68.....	11,761,960.....						17,840,000.....	06/02/2016
00-1102619.....		MADISON.....	WI.....		08/10/2016.....	3.97.....	7,263,934.....						9,740,000.....	08/02/2016
00-1102630.....		EVERETT.....	WA.....		09/15/2016.....	3.58.....	3,324,293.....						5,920,000.....	08/25/2016
00-1102631.....		GASTONIA.....	NC.....		11/22/2016.....	3.46.....	7,108,922.....						10,410,000.....	09/22/2016
00-1102634.....		WALKER.....	MI.....		04/05/2017.....	3.86.....	18,082,734.....						30,440,000.....	12/09/2016
00-1102635.....		WESTPORT.....	CT.....		09/26/2016.....	3.45.....	13,764,339.....						21,460,000.....	09/01/2016
00-1102636.....		OVIEDO.....	FL.....		08/08/2016.....	3.45.....	12,420,602.....						19,650,000.....	08/03/2016
00-1102641.....		SAN ANTONIO.....	TX.....		08/08/2016.....	3.45.....	8,858,812.....						13,710,000.....	08/03/2016
00-1102643.....		HILLSBORO.....	OR.....		11/07/2016.....	3.40.....	10,117,722.....						17,100,000.....	09/01/2016
00-1102647.....		SEATTLE.....	WA.....		08/08/2016.....	3.11.....	38,000,000.....						55,720,000.....	07/28/2016
00-1102648.....		COLUMBUS.....	OH.....		10/11/2016.....	3.58.....	10,783,240.....						15,920,000.....	09/20/2016
00-1102649.....		BEXLEY.....	OH.....		11/23/2016.....	3.81.....	6,305,541.....						8,540,000.....	10/19/2016
00-1102650.....		AURORA.....	CO.....		12/15/2016.....	3.35.....	60,000,000.....						92,010,000.....	11/09/2016
00-1102653.....		CERRITOS.....	CA.....		09/23/2016.....	3.55.....	6,416,810.....						11,210,000.....	09/20/2016
00-1102655.....		MOUNTAIN VIEW.....	CA.....		11/14/2016.....	3.50.....	16,926,375.....						29,810,000.....	10/12/2016

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102656.....		EL SEGUNDO.....	CA.....		12/15/2016.....	3.53.....	11,080,968.....						16,730,000.....	11/17/2016
00-1102660.....		WILDOMAR.....	CA.....		05/23/2017.....	3.98.....	11,564,815.....						18,703,000.....	04/20/2017
00-1102665.....		GLASTONBURY.....	CT.....		10/20/2016.....	3.41.....	17,979,503.....						24,690,000.....	09/07/2016
00-1102669.....		BROOKLYN.....	NY.....		10/06/2016.....	3.25.....	25,500,000.....						40,350,000.....	09/27/2016
00-1102672.....		AMERICAN CANYON.....	CA.....		10/12/2018.....	3.29.....	6,677,520.....						10,960,000.....	11/15/2016
00-1102679.....		ANN ARBOR.....	MI.....		12/09/2016.....	3.86.....	4,726,854.....						6,700,000.....	12/07/2016
00-1102683.....		CHAPEL HILL.....	NC.....		01/30/2017.....	4.26.....	51,564,112.....						83,400,000.....	01/09/2017
00-1102685.....		SAN DIEGO.....	CA.....		05/10/2017.....	3.80.....	15,000,000.....						41,430,000.....	05/03/2017
00-1102687.....		SANTA CLARA.....	CA.....		09/19/2018.....	4.32.....	20,942,757.....						30,247,000.....	08/16/2018
00-1102689.....		MACON.....	GA.....		02/06/2017.....	4.33.....	10,715,616.....						15,230,000.....	01/18/2017
00-1102692.....		GRANDVIEW HEIGHTS.....	OH.....	S.....	02/01/2017.....	4.74.....	34,319,904.....						55,490,000.....	01/17/2017
00-1102693.....		WEST CHESTER.....	PA.....		03/06/2017.....	4.39.....	35,970,587.....						50,700,000.....	02/14/2017
00-1102700.....		BERKELEY.....	CA.....		02/17/2017.....	4.22.....	11,500,000.....						17,200,000.....	02/01/2017
00-1102704.....		SEATTLE.....	WA.....		04/06/2017.....	5.50.....	4,493,329.....						18,690,000.....	04/05/2017
00-1102707.....		SEATTLE.....	WA.....		04/11/2017.....	4.00.....	10,000,000.....						13,623,810.....	03/28/2017
00-1102712.....		VALENCIA.....	CA.....		05/15/2017.....	4.07.....	3,629,550.....						6,226,000.....	05/05/2017
00-1102719.....		KENT.....	WA.....		04/13/2017.....	4.07.....	8,942,083.....						16,979,000.....	04/13/2017
00-1102720.....		BILLERICA.....	MA.....		05/01/2017.....	4.22.....	2,910,948.....						8,470,000.....	04/26/2017
00-1102721.....		BROOKLYN.....	NY.....		06/01/2017.....	4.24.....	12,826,424.....						25,505,500.....	05/15/2017
00-1102727.....		CHARLESTON.....	SC.....		05/22/2017.....	4.18.....	16,253,050.....						24,356,000.....	05/17/2017
00-1102728.....		GREENVILLE.....	SC.....		10/12/2018.....	4.54.....	4,337,812.....						6,841,000.....	05/08/2017
00-1102734.....		WASHINGTON.....	DC.....		05/31/2017.....	4.17.....	49,000,000.....						69,920,000.....	05/17/2017
00-1102736.....		LAS VEGAS.....	NV.....		06/05/2017.....	4.07.....	8,300,000.....						14,128,840.....	05/09/2017
00-1102737.....		SAN FRANCISCO.....	CA.....		07/14/2017.....	3.50.....	35,000,000.....						80,497,278.....	05/31/2017
00-1102740.....		MEMPHIS.....	TN.....		08/16/2017.....	3.90.....	14,051,961.....						21,133,220.....	06/29/2017
00-1102742.....		LAWRENCE.....	KS.....		09/08/2017.....	4.09.....	23,000,000.....						36,130,579.....	08/10/2017
00-1102744.....		CHICAGO.....	IL.....		07/21/2017.....	4.13.....	20,800,000.....						31,296,000.....	06/12/2017
00-1102745.....		REDONDO BEACH.....	CA.....		10/12/2018.....	3.70.....	10,300,000.....						19,623,000.....	05/31/2017
00-1102747.....		ATHENS.....	GA.....		06/23/2017.....	4.04.....	14,750,000.....						21,706,000.....	06/15/2017
00-1102749.....		HOUSTON.....	TX.....		07/25/2017.....	3.68.....	27,000,000.....						39,296,776.....	06/28/2017
00-1102750.....		NAPERVILLE.....	IL.....		06/29/2017.....	3.74.....	16,500,000.....						26,150,198.....	06/08/2017
00-1102751.....		FORT COLLINS.....	CO.....		08/24/2017.....	4.09.....	19,800,000.....						29,870,000.....	08/04/2017
00-1102753.....		ENCINITAS.....	CA.....		06/23/2017.....	4.34.....	6,150,542.....						8,791,000.....	06/09/2017
00-1102754.....		SAN DIEGO.....	CA.....		07/18/2017.....	4.04.....	9,580,691.....						14,817,000.....	06/23/2017
00-1102755.....		AUSTIN.....	TX.....		07/20/2017.....	3.62.....	40,000,000.....						68,364,500.....	06/13/2017
00-1102756.....		MADISON.....	WI.....		07/10/2017.....	4.29.....	10,931,745.....						14,839,000.....	06/19/2017
00-1102757.....		BALTIMORE.....	MD.....		08/08/2017.....	4.41.....	10,020,993.....						15,736,000.....	08/07/2017
00-1102761.....		RICHMOND.....	VA.....		07/19/2017.....	3.94.....	12,685,071.....						62,516,000.....	07/17/2017
00-1102762.....		ODESSA.....	FL.....		07/14/2017.....	3.95.....	12,302,346.....						16,526,000.....	07/12/2017
00-1102764.....		MYRTLE BEACH.....	SC.....		07/07/2017.....	4.16.....	15,726,019.....						21,862,000.....	06/27/2017
00-1102766.....		PLACENTIA.....	CA.....		07/27/2017.....	3.88.....	3,777,518.....						6,467,000.....	07/21/2017
00-1102767.....		KALAMAZOO.....	MI.....		07/20/2017.....	4.31.....	6,822,691.....						10,923,000.....	07/14/2017
00-1102768.....		PLACENTIA.....	CA.....		07/27/2017.....	3.88.....	6,859,178.....						12,456,000.....	07/21/2017
00-1102769.....		HAWTHORNE.....	CA.....		12/01/2017.....	3.91.....	5,200,000.....						9,724,000.....	11/17/2017

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.5

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102772.....		NORTHBROOK.....	IL.....		08/10/2017.....	3.78.....	23,034,397.....						36,779,268.....	07/14/2017
00-1102773.....		IRMO.....	SC.....		07/26/2017.....	3.94.....	10,038,257.....						16,031,000.....	07/20/2017
00-1102774.....		VERNON.....	CA.....		06/30/2017.....	3.73.....	14,790,180.....						22,844,000.....	06/27/2017
00-1102779.....		FAIRFAX.....	VA.....		08/25/2017.....	4.32.....	7,579,619.....						10,872,847.....	07/24/2017
00-1102784.....		LEVITTOWN.....	PA.....		11/02/2017.....	3.56.....	29,870,000.....						47,248,000.....	10/17/2017
00-1102786.....		MARYSVILLE.....	WA.....		01/10/2018.....	4.08.....	22,417,995.....						33,902,000.....	10/03/2017
00-1102787.....		SANTA ANA.....	CA.....		10/12/2018.....	4.02.....	6,641,680.....						16,384,000.....	08/28/2017
00-1102789.....		EAST RUTHERFORD.....	NJ.....		09/18/2017.....	4.50.....	12,087,072.....						18,864,000.....	08/01/2017
00-1102790.....		BETHESDA.....	MD.....		08/08/2017.....	3.80.....	24,000,000.....						37,439,625.....	08/07/2017
00-1102792.....		WOODSTOCK.....	GA.....		10/12/2017.....	4.83.....	21,284,134.....						22,902,000.....	10/02/2017
00-1102793.....		BELLEVUE.....	WA.....		08/31/2017.....	3.65.....	25,500,000.....						37,435,000.....	08/11/2017
00-1102794.....		TULSA.....	OK.....		10/30/2017.....	3.91.....	11,140,627.....						17,529,000.....	10/23/2017
00-1102795.....		GREENVILLE.....	SC.....		09/29/2017.....	3.81.....	15,000,000.....						20,060,959.....	09/27/2017
00-1102796.....		OVERLAND PARK.....	KS.....		11/07/2017.....	4.08.....	26,107,981.....						37,778,000.....	10/14/2017
00-1102797.....		REDMOND.....	WA.....		09/08/2017.....	4.16.....	9,980,058.....						15,190,000.....	09/06/2017
00-1102798.....		WALTHAM.....	MA.....		11/30/2017.....	3.59.....	15,000,000.....						22,729,000.....	10/23/2017
00-1102799.....		EUGENE.....	OR.....		10/26/2017.....	4.01.....	4,572,180.....						7,965,000.....	10/11/2017
00-1102800.....		FORT MILL.....	SC.....		09/22/2017.....	3.65.....	8,502,734.....						13,158,000.....	08/29/2017
00-1102801.....		SANTA MONICA.....	CA.....		09/29/2017.....	3.50.....	40,400,000.....						77,964,050.....	09/27/2017
00-1102803.....		NASHVILLE.....	TN.....		11/27/2017.....	3.68.....	13,291,010.....						21,962,000.....	11/13/2017
00-1102806.....		PHILADELPHIA.....	PA.....		11/14/2017.....	3.94.....	15,000,000.....						20,822,000.....	11/06/2017
00-1102808.....		WILLIAMSVILLE.....	NY.....		12/01/2017.....	4.29.....	8,292,788.....						11,929,000.....	11/03/2017
00-1102809.....		CHICAGO.....	IL.....		11/01/2017.....	3.85.....	39,940,810.....						59,343,430.....	10/23/2017
00-1102814.....		BEDFORD.....	NH.....		03/15/2018.....	3.92.....	15,500,000.....						23,572,000.....	02/10/2018
00-1102818.....		CHICAGO.....	IL.....		12/08/2017.....	4.03.....	18,000,000.....						27,188,357.....	11/22/2017
00-1102819.....		LEBANON.....	TN.....		12/22/2017.....	3.54.....	30,000,000.....						57,157,105.....	12/06/2017
00-1102822.....		PORTLAND.....	OR.....		11/22/2017.....	3.51.....	10,000,000.....						17,410,896.....	11/15/2017
00-1102823.....		PORTSMOUTH.....	NH.....		12/22/2017.....	4.15.....	11,000,000.....						25,620,000.....	12/19/2017
00-1102824.....		DORAL.....	FL.....		11/21/2017.....	3.49.....	14,450,000.....						21,027,161.....	11/17/2017
00-1102825.....		NAPLES.....	FL.....		12/05/2017.....	3.95.....	9,532,702.....						14,060,526.....	11/17/2017
00-1102826.....		HOUSTON.....	TX.....		12/29/2017.....	3.47.....	14,400,000.....						34,294,660.....	12/19/2017
00-1102827.....		BURIEN.....	WA.....		12/18/2017.....	3.69.....	10,242,515.....						27,445,000.....	12/07/2017
00-1102828.....		MODESTO.....	CA.....		02/01/2018.....	4.16.....	3,826,530.....						6,539,000.....	01/11/2018
00-1102829.....		MODESTO.....	CA.....		02/01/2018.....	4.16.....	3,348,214.....						6,191,000.....	01/11/2018
00-1102830.....		SAN DIEGO.....	CA.....		02/23/2018.....	3.72.....	7,350,701.....						32,980,000.....	12/12/2017
00-1102832.....		MONROE.....	WA.....		01/04/2018.....	4.05.....	16,012,628.....						23,791,000.....	12/28/2017
00-1102833.....		BEAVERTON.....	OR.....		03/05/2018.....	4.78.....	10,266,096.....						111,320,000.....	02/20/2018
00-1102834.....		ATLANTA.....	GA.....		06/22/2018.....	3.76.....	5,000,000.....						8,860,842.....	03/22/2018
00-1102837.....		KENT.....	WA.....		03/06/2018.....	3.61.....	41,969,568.....						57,076,000.....	01/12/2018
00-1102838.....		BOUND BROOK.....	NJ.....		05/01/2018.....	3.96.....	19,000,000.....						29,191,000.....	03/13/2018
00-1102839.....		JACKSONVILLE.....	FL.....		01/09/2018.....	3.91.....	30,474,081.....						42,318,000.....	12/18/2017
00-1102840.....		TONAWANDA.....	NY.....		02/07/2018.....	3.85.....	5,807,446.....						9,997,000.....	01/31/2018
00-1102841.....		RALEIGH.....	NC.....		01/31/2018.....	3.81.....	12,000,000.....						16,014,000.....	01/22/2018
00-1102843.....		MILWAUKEE.....	WI.....		10/12/2018.....	4.41.....	6,000,000.....						8,554,000.....	02/15/2018
00-1102848.....		JERICO.....	NY.....		07/17/2018.....	4.18.....	23,000,000.....						44,289,744.....	02/09/2018

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102850.....		FREMONT.....	CA.....		02/09/2018.....	3.74.....	16,500,000.....						27,989,566.....	01/25/2018
00-1102851.....		NEW YORK.....	NY.....		02/20/2018.....	3.61.....	30,000,000.....						53,988,300.....	02/07/2018
00-1102852.....		BALA CYNWYD.....	PA.....		04/06/2018.....	3.97.....	14,196,677.....						26,639,000.....	03/26/2018
00-1102853.....		CHARLOTTE.....	NC.....		01/31/2018.....	3.73.....	10,380,000.....						14,565,484.....	01/26/2018
00-1102854.....		CHICAGO.....	IL.....		03/16/2018.....	3.78.....	20,000,000.....						29,078,095.....	02/28/2018
00-1102855.....		SAN DIEGO.....	CA.....		03/09/2018.....	4.28.....	3,701,222.....						12,684,000.....	02/27/2018
00-1102856.....		CAMBRIDGE.....	MA.....		05/23/2018.....	4.12.....	11,897,586.....						16,415,000.....	05/18/2018
00-1102857.....		NEW YORK.....	NY.....		04/12/2018.....	4.23.....	37,000,000.....						53,619,298.....	04/02/2018
00-1102858.....		INDIANAPOLIS.....	IN.....		04/25/2018.....	4.10.....	16,000,000.....						21,319,385.....	03/08/2018
00-1102859.....		CHICAGO.....	IL.....		03/20/2018.....	4.33.....	20,000,000.....						28,773,866.....	03/09/2018
00-1102860.....		BELL.....	CA.....		04/12/2018.....	3.81.....	40,000,000.....						76,526,500.....	04/06/2018
00-1102861.....		TAMPA.....	FL.....		04/05/2018.....	4.20.....	9,100,000.....						15,952,000.....	03/26/2018
00-1102863.....		ONTARIO.....	CA.....		10/12/2018.....	4.31.....	4,184,976.....						6,614,000.....	03/29/2018
00-1102866.....		NORWALK.....	CA.....		05/10/2018.....	4.15.....	14,470,746.....						32,100,000.....	03/19/2018
00-1102867.....		SEATTLE.....	WA.....		04/11/2018.....	4.27.....	8,412,375.....						11,387,000.....	04/06/2018
00-1102871.....		SALEM.....	OR.....		07/16/2018.....	4.25.....	9,198,752.....						13,568,000.....	05/18/2018
00-1102872.....		CHICAGO.....	IL.....		04/13/2018.....	4.81.....	9,510,086.....						14,464,667.....	03/23/2018
00-1102873.....		LONG BEACH.....	CA.....		05/14/2018.....	4.01.....	30,000,000.....						44,415,000.....	04/30/2018
00-1102874.....		HOLLAND.....	MI.....		05/15/2018.....	4.13.....	8,329,266.....						13,143,000.....	04/30/2018
00-1102875.....		BURLINGTON.....	KY.....		06/11/2018.....	4.33.....	12,450,000.....						16,997,000.....	05/25/2018
00-1102876.....		GOLETA.....	CA.....		05/17/2018.....	4.10.....	19,950,785.....						32,312,000.....	05/11/2018
00-1102877.....		SHORT HILLS.....	NJ.....		06/13/2018.....	4.23.....	3,500,000.....						11,348,000.....	06/04/2018
00-1102879.....		MARLTON.....	NJ.....		06/26/2018.....	4.20.....	19,339,290.....						47,408,888.....	06/12/2018
00-1102880.....		NORTH HOLLYWOOD.....	CA.....		06/22/2018.....	4.19.....	7,646,006.....						14,000,000.....	05/03/2018
00-1102882.....		HILL AIR FORCE BASE.....	UT.....		07/06/2018.....	4.93.....	14,579,963.....						24,600,000.....	05/18/2018
00-1102883.....		DALLAS.....	TX.....		05/29/2018.....	4.14.....	10,563,110.....						16,149,000.....	05/15/2018
00-1102887.....		COLORADO SPRINGS.....	CO.....		06/29/2018.....	4.11.....	26,918,643.....						37,745,915.....	06/12/2018
00-1102888.....		WARMINSTER.....	PA.....		06/25/2018.....	4.25.....	14,304,583.....						25,255,385.....	06/13/2018
00-1102891.....		CHICAGO.....	IL.....		06/29/2018.....	4.54.....	12,000,000.....						23,400,000.....	05/15/2018
00-1102892.....		SALT LAKE CITY.....	UT.....		06/26/2018.....	4.29.....	34,055,214.....						46,819,182.....	06/05/2018
00-1102893.....		INDIANAPOLIS.....	IN.....		08/14/2018.....	4.61.....	6,820,438.....						12,962,963.....	06/21/2018
00-1102894.....		MOORESVILLE.....	NC.....		07/06/2018.....	4.36.....	13,114,492.....						18,680,197.....	06/14/2018
00-1102895.....		SUNNYVALE.....	CA.....		07/16/2018.....	4.23.....	25,000,000.....						61,589,999.....	06/13/2018
00-1102897.....		OMAHA.....	NE.....		07/26/2018.....	4.69.....	7,671,105.....						10,760,000.....	07/25/2018
00-1102898.....		CHARLOTTE.....	NC.....		12/17/2018.....	4.39.....	10,600,000.....						20,248,000.....	12/10/2018
00-1102901.....		MECHANICSBURG.....	PA.....		12/17/2018.....	4.46.....	20,000,000.....						34,445,477.....	12/04/2018
00-1102902.....		BURLINGTON.....	MA.....		08/06/2018.....	4.42.....	29,155,072.....						44,302,000.....	07/19/2018
00-1102905.....		RICHMOND.....	VA.....		07/27/2018.....	4.43.....	10,000,000.....						12,490,566.....	06/13/2018
00-1102908.....		SUWANEE.....	GA.....		10/02/2018.....	4.23.....	25,200,000.....						38,789,386.....	09/13/2018
00-1102909.....		MARLTON.....	NJ.....		09/06/2018.....	4.25.....	7,785,015.....						12,507,000.....	08/22/2018
00-1102911.....		TAMPA.....	FL.....		09/05/2018.....	4.42.....	24,521,004.....						35,208,500.....	08/30/2018
00-1102913.....		STOUGHTON.....	MA.....		09/20/2018.....	4.28.....	12,459,242.....						17,882,000.....	08/20/2018
00-1102914.....		PATCHOGUE.....	NY.....		10/12/2018.....	4.32.....	14,630,028.....						24,607,333.....	10/01/2018
00-1102917.....		PORTLAND.....	OR.....		09/27/2018.....	4.38.....	15,476,182.....						21,339,000.....	08/31/2018

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102918.....		DENVER.....	CO.....		08/31/2018.....	4.37.....	16,576,039.....						23,846,000.....	08/22/2018
00-1102919.....		CULVER CITY.....	CA.....		09/21/2018.....	4.49.....	6,622,253.....						10,393,000.....	09/13/2018
00-1102921.....		SAN FRANCISCO.....	CA.....		09/06/2018.....	4.11.....	15,000,000.....						25,655,651.....	08/29/2018
00-1102922.....		SAVANNAH.....	GA.....		11/30/2018.....	4.40.....	16,657,368.....						25,854,000.....	10/10/2018
00-1102926.....		CERRITOS.....	CA.....		02/01/2019.....	4.35.....	7,988,592.....						12,581,000.....	01/24/2019
00-1102927.....		SANTA ANA.....	CA.....		02/01/2019.....	4.35.....	9,862,459.....						14,750,500.....	01/13/2019
00-1102928.....		LAKE FOREST.....	CA.....		03/18/2019.....	4.33.....	5,933,986.....						11,041,500.....	03/08/2019
00-1102930.....		REDONDO BEACH.....	CA.....		06/12/2019.....	4.33.....	6,952,125.....						11,801,000.....	05/29/2019
00-1102931.....		BUENA PARK.....	CA.....		10/23/2018.....	4.33.....	17,675,253.....						26,071,000.....	10/22/2018
00-1102933.....		DOYLESTOWN.....	PA.....		12/19/2018.....	4.79.....	4,228,328.....						6,287,000.....	12/04/2018
00-1102934.....		MONTGOMERYVILLE.....	PA.....		12/19/2018.....	4.79.....	3,766,614.....						5,319,000.....	12/04/2018
00-1102936.....		SENECA.....	SC.....		12/21/2018.....	4.92.....	7,111,661.....						10,080,232.....	12/15/2018
00-1102942.....		NEW YORK.....	NY.....		12/12/2018.....	4.53.....	18,721,048.....						27,534,931.....	12/10/2018
00-1102945.....		COCONUT CREEK.....	FL.....		02/28/2019.....	4.41.....	14,816,621.....						20,553,125.....	02/19/2019
00-1102948.....		IRVING.....	TX.....		12/20/2018.....	4.32.....	27,000,000.....						36,455,000.....	12/05/2018
00-1102949.....		CHARLOTTE.....	NC.....		02/14/2019.....	4.80.....	3,175,000.....						4,746,000.....	02/07/2019
00-1102950.....		RICHMOND.....	VA.....		01/17/2019.....	4.71.....	17,678,793.....						30,200,000.....	11/21/2018
00-1102953.....		ORLANDO.....	FL.....		03/18/2019.....	4.30.....	23,637,964.....						38,505,429.....	03/07/2019
00-1102954.....		HOUSTON.....	TX.....		12/20/2018.....	4.09.....	40,600,000.....						61,274,052.....	12/17/2018
00-1102955.....		BROOKLINE.....	MA.....		02/28/2019.....	4.28.....	8,600,000.....						14,584,000.....	02/08/2019
00-1102956.....		WALL TOWNSHIP.....	NJ.....		02/28/2019.....	4.36.....	16,959,235.....						36,800,000.....	01/03/2019
00-1102957.....		ROCK HILL.....	SC.....		02/26/2019.....	4.64.....	8,800,000.....						12,093,000.....	02/15/2019
00-1102958.....		BERKELEY.....	CA.....		03/13/2019.....	4.16.....	30,000,000.....						47,922,941.....	03/07/2019
00-1102961.....		MIRAMAR.....	FL.....		02/08/2019.....	3.97.....	22,235,000.....						33,393,742.....	01/18/2019
00-1102963.....		MIDLAND.....	TX.....		07/31/2019.....	3.99.....	29,670,819.....						42,067,000.....	07/19/2019
00-1102965.....		COLORADO SPRINGS.....	CO.....		02/28/2019.....	4.40.....	31,608,096.....						44,736,681.....	02/13/2019
00-1102969.....		AMERICAN FORK.....	UT.....		02/26/2019.....	4.35.....	19,170,839.....						28,463,000.....	02/19/2019
00-1102971.....		ATLANTA.....	GA.....		04/12/2019.....	4.28.....	21,709,305.....						34,121,825.....	03/26/2019
00-1102972.....		TAYLORTOWN.....	NC.....		04/11/2019.....	4.52.....	9,674,907.....						13,998,000.....	03/08/2019
00-1102979.....		WINTER PARK.....	FL.....		05/15/2019.....	4.55.....	18,105,748.....						24,340,000.....	04/19/2019
00-1102980.....		LAKE WYLIE.....	SC.....		06/14/2019.....	4.22.....	24,000,000.....						32,536,000.....	06/11/2019
00-1102981.....		BROOKHAVEN.....	GA.....		03/28/2019.....	3.91.....	17,500,000.....						26,926,941.....	03/25/2019
00-1102984.....		LAGUNA HILLS.....	CA.....		05/22/2019.....	4.28.....	14,000,000.....						21,595,000.....	05/10/2019
00-1102986.....		PINEY FLATS.....	TN.....		05/29/2019.....	4.29.....	19,437,697.....						27,088,000.....	04/29/2019
00-1102987.....		LONG BEACH.....	CA.....		04/19/2019.....	4.07.....	15,486,230.....						24,569,000.....	03/27/2019
00-1102988.....		SAN FRANCISCO.....	CA.....		06/07/2019.....	4.14.....	38,600,000.....						56,371,000.....	05/10/2019
00-1102990.....		BOSTON.....	MA.....		06/06/2019.....	3.65.....	4,894,836.....						29,534,500.....	05/29/2019
00-1102993.....		DELTONA.....	FL.....		08/16/2019.....	4.18.....	6,288,918.....						9,697,000.....	07/26/2019
00-1102994.....		TAMPA.....	FL.....		06/07/2019.....	4.34.....	19,863,460.....						28,679,000.....	06/03/2019
00-1102995.....		NEW YORK.....	NY.....		07/17/2019.....	3.85.....	30,000,000.....						46,674,706.....	06/06/2019
00-1102998.....		SEATTLE.....	WA.....		05/23/2019.....	3.57.....	25,000,000.....						42,250,649.....	05/17/2019
00-1103001.....		VANCOUVER.....	WA.....		06/13/2019.....	5.00.....	1,977,878.....						50,258,000.....	06/12/2019
00-1103004.....		TAYLORTOWN.....	NC.....		08/06/2019.....	4.39.....	3,877,939.....						5,215,000.....	05/14/2019
00-1103006.....		FREDERICK.....	MD.....		11/12/2019.....	4.14.....	28,500,000.....						39,632,000.....	07/11/2019
00-1103007.....		LOVELAND.....	OH.....		07/31/2019.....	4.14.....	10,937,850.....						15,123,625.....	07/25/2019

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Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1103009.....		PHOENIX.....	AZ.....		06/26/2019.....	3.76	5,000,000						7,610,556	06/25/2019
00-1103010.....		LAKE FOREST.....	CA.....		06/17/2019.....	4.02	5,063,144						7,468,000	06/04/2019
00-1103012.....		RANDOLPH.....	MA.....		07/01/2019.....	4.16	5,262,637						7,596,000	06/14/2019
00-1103013.....		CERRITOS.....	CA.....		08/01/2019.....	3.26	15,250,000						23,092,785	07/23/2019
00-1103017.....		LOS ANGELES.....	CA.....		08/02/2019.....	3.79	20,000,000						36,046,000	07/31/2019
00-1103020.....		SEATTLE.....	WA.....		08/01/2019.....	3.68	23,580,000						32,841,000	07/19/2019
00-1103022.....		SEATTLE.....	WA.....		08/01/2019.....	3.68	14,500,000						25,025,000	07/19/2019
00-1103023.....		SEATTLE.....	WA.....		08/01/2019.....	3.68	8,150,000						12,699,000	07/19/2019
00-1103024.....		WOOD DALE.....	IL.....		08/29/2019.....	3.82	8,262,840						12,555,000	07/24/2019
00-1103025.....		SARATOGA SPRINGS.....	UT.....		07/17/2019.....	4.17	15,084,018						20,342,000	07/15/2019
00-1103026.....		WAYNE.....	PA.....		07/01/2019.....	3.60	24,805,530						43,916,000	06/26/2019
00-1103027.....		KENT.....	WA.....		09/03/2019.....	3.66	20,000,000						29,575,000	06/28/2019
00-1103028.....		MARIETTA.....	GA.....		09/16/2019.....	3.67	19,700,000						33,108,603	09/11/2019
00-1103030.....		MORRIS PLAINS.....	NJ.....		07/29/2019.....	3.52	13,000,000						19,149,907	07/18/2019
00-1103033.....		KENOSHA.....	WI.....		07/19/2019.....	3.47	26,700,000						45,657,000	07/11/2019
00-1103034.....		SAN ANTONIO.....	TX.....		08/09/2019.....	3.70	5,300,000						10,164,000	07/23/2019
00-1103038.....		TOLLESON.....	AZ.....		07/29/2019.....	3.57	19,057,500						29,304,000	07/23/2019
00-1103039.....		SURPRISE.....	AZ.....		08/27/2019.....	3.70	11,000,000						19,963,000	08/13/2019
00-1103040.....		LEXINGTON.....	KY.....		09/24/2019.....	3.56	14,170,800						19,649,000	09/05/2019
00-1103041.....		PACE.....	FL.....		09/12/2019.....	3.71	14,505,792						23,888,000	08/28/2019
00-1103042.....		BOULDER.....	CO.....		08/29/2019.....	3.84	32,000,000						42,697,000	08/08/2019
00-1103043.....		CHATTANOOGA.....	TN.....		09/18/2019.....	3.98	4,000,000						9,432,000	09/12/2019
00-1103044.....		SANDY.....	OR.....		10/15/2019.....	3.72	10,983,344						15,040,056	09/12/2019
00-1103045.....		SUNNYVALE.....	CA.....		09/20/2019.....	3.50	19,500,000						27,023,000	09/19/2019
00-1103046.....		SEATTLE.....	WA.....		08/12/2019.....	3.54	20,000,000						31,137,000	08/02/2019
00-1103047.....		CORAL GABLES.....	FL.....		09/09/2019.....	3.80	9,944,146						15,122,432	08/26/2019
00-1103050.....		SAN ANTONIO.....	TX.....		08/07/2019.....	3.29	6,900,000						9,208,037	08/02/2019
00-1103051.....		WARRENVILLE.....	IL.....		11/14/2019.....	3.25	10,000,000						18,911,000	10/31/2019
00-1103052.....		SALT LAKE CITY.....	UT.....		12/13/2019.....	3.71	5,400,000						7,631,526	10/15/2019
00-1103054.....		ASHBURN.....	VA.....		11/01/2019.....	3.50	15,000,000						23,807,308	10/09/2019
00-1103055.....		MINNEAPOLIS.....	MN.....		12/12/2019.....	3.20	20,500,000						30,067,115	10/28/2019
00-1103057.....		SCOTTSDALE.....	AZ.....	S.....	12/13/2019.....	4.00	17,583,334						78,392,783	11/06/2019
00-1103058.....		KIRKLAND.....	WA.....		12/19/2019.....	3.25	7,500,000						18,443,000	10/22/2019
00-1103059.....		KINGWOOD.....	TX.....		11/08/2019.....	3.15	20,000,000						32,040,833	10/28/2019
00-1103062.....		SOUTH BRUNSWICK.....	NJ.....		12/04/2019.....	3.20	17,350,000						27,573,000	11/27/2019
00-1103063.....		HAYWARD.....	CA.....		11/18/2019.....	3.20	6,000,000						10,022,000	11/01/2019
00-1103064.....		KENT.....	WA.....		11/18/2019.....	3.20	4,000,000						6,665,000	11/01/2019
00-1103070.....		CHARLOTTE.....	NC.....		10/01/2019.....	3.30	10,830,000						15,772,000	09/20/2019
00-1103071.....		MOUNT PLEASANT.....	SC.....		12/12/2019.....	3.55	14,200,000						21,680,000	11/11/2019
00-1103072.....		DENVER.....	CO.....		10/07/2019.....	3.05	30,300,000						43,459,144	10/01/2019
00-1103074.....		ST PAUL.....	MN.....		11/08/2019.....	3.40	7,200,000						9,742,000	11/01/2019
00-1103075.....		CLAYTON.....	NC.....		11/20/2019.....	3.25	25,500,000						34,365,000	10/22/2019
00-1103076.....		PHOENIX.....	AZ.....		11/14/2019.....	3.37	22,000,000						32,677,453	10/14/2019
00-1103078.....		PHILADELPHIA.....	PA.....		11/18/2019.....	3.00	4,000,000						8,206,857	10/29/2019

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1103080.....		SAN DIEGO.....	CA.....		12/16/2019.....	3.43	10,250,000						14,442,000	11/21/2019
00-1103083.....		ZEELAND.....	MI.....		10/30/2019.....	4.75	898,868						4,391,000	10/23/2019
00-1103085.....		TAMPA.....	FL.....		10/17/2019.....	3.27	31,448,402						44,641,000	10/08/2019
00-1103086.....		TALLMADGE TOWNSHIP.....	MI.....		12/06/2019.....	3.66	11,500,000						19,225,909	11/26/2019
00-1103092.....		DENVER.....	CO.....		12/23/2019.....	3.25	50,000,000						84,250,000	11/22/2019
00-1103097.....		JACKSONVILLE.....	FL.....		12/03/2019.....	3.32	20,000,000						27,227,143	11/18/2019
00-1103100.....		NEWPORT NEWS.....	VA.....		11/21/2019.....	3.29	14,000,000						19,408,500	11/18/2019
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							5,687,462,557	0	0	0	0	0	9,844,220,335	XXX
Mortgages in Good Standing - Mezzanine Loans														
99-0000065.....		DALLAS.....	TX.....		12/20/2017.....	11.00	11,237,190				1,071,660		55,477,941	09/12/2017
99-0000069.....		HACKENSACK.....	NJ.....		02/26/2018.....	11.00	8,000,000				880,000		89,800,000	08/28/2017
99-0000073.....		CHARLOTTE.....	NC.....		12/19/2019.....	12.00	4,714,375						79,800,000	02/24/2019
99-0000074.....		SACRAMENTO.....	CA.....		03/05/2019.....	10.25	0						55,100,000	02/15/2019
99-0000075.....		MIAMI.....	FL.....		07/31/2019.....	10.00	2,025,029				6,963		62,100,000	05/13/2019
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....							25,976,595	0	0	0	1,958,623	0	342,277,941	XXX
0899999. Total - Mortgages in Good Standing.....							5,713,439,151	0	0	0	1,958,623	0	10,186,498,276	XXX
3399999. Totals.....							5,713,439,151	0	0	0	1,958,623	0	10,186,498,276	XXX

General Interrogatory:

- E04.9
- Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.
 - Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
 - Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.
 - Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1102926.....	CERRITOS.....	CA.....		02/01/2019.....	4.35.....	8,100,000.....		12,581,000.....
00-1102927.....	SANTA ANA.....	CA.....		02/01/2019.....	4.35.....	10,000,000.....		14,750,500.....
00-1102928.....	LAKE FOREST.....	CA.....		03/18/2019.....	4.33.....	6,000,000.....		11,041,500.....
00-1102930.....	REDONDO BEACH.....	CA.....		06/12/2019.....	4.33.....	7,000,000.....		11,801,000.....
00-1102945.....	COCONUT CREEK.....	FL.....		02/28/2019.....	4.41.....	15,000,000.....		20,553,125.....
00-1102949.....	CHARLOTTE.....	NC.....		02/14/2019.....	4.80.....	3,175,000.....		4,746,000.....
00-1102950.....	RICHMOND.....	VA.....		01/17/2019.....	4.71.....	18,000,000.....		30,200,000.....
00-1102953.....	ORLANDO.....	FL.....		03/18/2019.....	4.30.....	24,000,000.....		38,505,429.....
00-1102955.....	BROOKLINE.....	MA.....		02/28/2019.....	4.28.....	8,600,000.....		14,584,000.....
00-1102956.....	WALL TOWNSHIP.....	NJ.....		02/28/2019.....	4.36.....	17,250,000.....		36,800,000.....
00-1102957.....	ROCK HILL.....	SC.....		02/26/2019.....	4.64.....	8,800,000.....		12,093,000.....
00-1102958.....	BERKELEY.....	CA.....		03/13/2019.....	4.16.....	30,000,000.....		47,922,941.....
00-1102961.....	MIRAMAR.....	FL.....		02/08/2019.....	3.97.....	22,235,000.....		33,393,742.....
00-1102963.....	MIDLAND.....	TX.....		07/31/2019.....	3.99.....	30,000,000.....		42,067,000.....
00-1102965.....	COLORADO SPRINGS.....	CO.....		02/28/2019.....	4.40.....	32,000,000.....		44,736,681.....
00-1102969.....	AMERICAN FORK.....	UT.....		02/26/2019.....	4.35.....	19,500,000.....		28,463,000.....
00-1102971.....	ATLANTA.....	GA.....		04/12/2019.....	4.28.....	22,000,000.....		34,121,825.....
00-1102972.....	TAYLORTOWN.....	NC.....		04/11/2019.....	4.52.....	9,800,000.....		13,998,000.....
00-1102979.....	WINTER PARK.....	FL.....		05/15/2019.....	4.55.....	18,250,000.....		24,340,000.....
00-1102980.....	LAKE WYLIE.....	SC.....		06/14/2019.....	4.22.....	24,000,000.....		32,536,000.....
00-1102981.....	BROOKHAVEN.....	GA.....		03/28/2019.....	3.91.....	17,500,000.....		26,926,941.....
00-1102984.....	LAGUNA HILLS.....	CA.....		05/22/2019.....	4.28.....	14,000,000.....		21,595,000.....
00-1102986.....	PINEY FLATS.....	TN.....		05/29/2019.....	4.29.....	19,600,000.....		27,088,000.....
00-1102987.....	LONG BEACH.....	CA.....		04/19/2019.....	4.07.....	15,700,000.....		24,569,000.....
00-1102988.....	SAN FRANCISCO.....	CA.....		06/07/2019.....	4.14.....	38,600,000.....		56,371,000.....
00-1102990.....	BOSTON.....	MA.....		06/06/2019.....	3.65.....	5,000,000.....		29,534,500.....
00-1102993.....	DELTONA.....	FL.....		08/16/2019.....	4.18.....	6,325,000.....		9,697,000.....
00-1102994.....	TAMPA.....	FL.....		06/07/2019.....	4.34.....	20,000,000.....		28,679,000.....
00-1102995.....	NEW YORK.....	NY.....		07/17/2019.....	3.85.....	30,000,000.....		46,674,706.....
00-1102998.....	SEATTLE.....	WA.....		05/23/2019.....	3.57.....	25,000,000.....		42,250,649.....
00-1103001.....	VANCOUVER.....	WA.....		06/13/2019.....	5.00.....	2,000,000.....		50,258,000.....
00-1103004.....	TAYLORTOWN.....	NC.....		08/06/2019.....	4.39.....	3,900,000.....		5,215,000.....
00-1103006.....	FREDERICK.....	MD.....		11/12/2019.....	4.14.....	28,500,000.....		39,632,000.....
00-1103007.....	LOVELAND.....	OH.....		07/31/2019.....	4.14.....	11,000,000.....		15,123,625.....
00-1103009.....	PHOENIX.....	AZ.....		06/26/2019.....	3.76.....	5,000,000.....		7,610,556.....
00-1103010.....	LAKE FOREST.....	CA.....		06/17/2019.....	4.02.....	5,100,000.....		7,468,000.....
00-1103012.....	RANDOLPH.....	MA.....		07/01/2019.....	4.16.....	5,300,000.....		7,596,000.....
00-1103013.....	CERRITOS.....	CA.....		08/01/2019.....	3.26.....	15,250,000.....		23,092,785.....
00-1103017.....	LOS ANGELES.....	CA.....		08/02/2019.....	3.79.....	20,000,000.....		36,046,000.....
00-1103020.....	SEATTLE.....	WA.....		08/01/2019.....	3.68.....	23,580,000.....		32,841,000.....
00-1103022.....	SEATTLE.....	WA.....		08/01/2019.....	3.68.....	14,500,000.....		25,025,000.....
00-1103023.....	SEATTLE.....	WA.....		08/01/2019.....	3.68.....	8,150,000.....		12,699,000.....
00-1103024.....	WOOD_DALE.....	IL.....		08/29/2019.....	3.82.....	8,300,000.....		12,555,000.....
00-1103025.....	SARATOGA SPRINGS.....	UT.....		07/17/2019.....	4.17.....	15,200,000.....		20,342,000.....

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
00-1103026.....	WAYNE.....	PA.....		07/01/2019.....	3.60.....	25,000,000.....		43,916,000.....
00-1103027.....	KENT.....	WA.....		09/03/2019.....	3.66.....	20,000,000.....		29,575,000.....
00-1103028.....	MARIETTA.....	GA.....		09/16/2019.....	3.67.....	19,700,000.....		33,108,603.....
00-1103030.....	MORRIS PLAINS.....	NJ.....		07/29/2019.....	3.52.....	13,000,000.....		19,149,907.....
00-1103033.....	KENOSHA.....	WI.....		07/19/2019.....	3.47.....	26,700,000.....		45,657,000.....
00-1103034.....	SAN ANTONIO.....	TX.....		08/09/2019.....	3.70.....	5,300,000.....		10,164,000.....
00-1103038.....	TOLLESON.....	AZ.....		07/29/2019.....	3.57.....	19,057,500.....		29,304,000.....
00-1103039.....	SURPRISE.....	AZ.....		08/27/2019.....	3.70.....	11,000,000.....		19,963,000.....
00-1103040.....	LEXINGTON.....	KY.....		09/24/2019.....	3.56.....	14,170,800.....		19,649,000.....
00-1103041.....	PACE.....	FL.....		09/11/2019.....	3.71.....	14,550,000.....		23,888,000.....
00-1103042.....	BOULDER.....	CO.....		08/29/2019.....	3.84.....	32,000,000.....		42,697,000.....
00-1103043.....	CHATTANOOGA.....	TN.....		09/18/2019.....	3.98.....	4,000,000.....		9,432,000.....
00-1103044.....	SANDY.....	OR.....		10/15/2019.....	3.72.....	11,000,000.....		15,040,056.....
00-1103045.....	SUNNYVALE.....	CA.....		09/20/2019.....	3.50.....	19,500,000.....		27,023,000.....
00-1103046.....	SEATTLE.....	WA.....		08/12/2019.....	3.54.....	20,000,000.....		31,137,000.....
00-1103047.....	CORAL GABLES.....	FL.....		09/09/2019.....	3.80.....	10,000,000.....		15,122,432.....
00-1103050.....	SAN ANTONIO.....	TX.....		08/07/2019.....	3.29.....	6,900,000.....		9,208,037.....
00-1103051.....	WARRENVILLE.....	IL.....		11/14/2019.....	3.25.....	10,000,000.....		18,911,000.....
00-1103052.....	SALT LAKE CITY.....	UT.....		12/13/2019.....	3.71.....	5,400,000.....		7,631,526.....
00-1103054.....	ASHBURN.....	VA.....		11/01/2019.....	3.50.....	15,000,000.....		23,807,308.....
00-1103055.....	MINNEAPOLIS.....	MN.....		12/12/2019.....	3.20.....	20,500,000.....		30,067,115.....
00-1103057.....	SCOTTSDALE.....	AZ.....	S.....	12/13/2019.....	4.00.....	17,583,334.....		78,392,783.....
00-1103058.....	KIRKLAND.....	WA.....		12/19/2019.....	3.25.....	7,500,000.....		18,443,000.....
00-1103059.....	KINGWOOD.....	TX.....		11/08/2019.....	3.15.....	20,000,000.....		32,040,833.....
00-1103062.....	SOUTH BRUNSWICK.....	NJ.....		12/04/2019.....	3.20.....	17,350,000.....		27,573,000.....
00-1103063.....	HAYWARD.....	CA.....		11/18/2019.....	3.20.....	6,000,000.....		10,022,000.....
00-1103064.....	KENT.....	WA.....		11/18/2019.....	3.20.....	4,000,000.....		6,665,000.....
00-1103070.....	CHARLOTTE.....	NC.....		10/01/2019.....	3.30.....	10,830,000.....		15,772,000.....
00-1103071.....	MOUNT PLEASANT.....	SC.....		12/12/2019.....	3.55.....	14,200,000.....		21,680,000.....
00-1103072.....	DENVER.....	CO.....		10/07/2019.....	3.05.....	30,300,000.....		43,459,144.....
00-1103074.....	ST PAUL.....	MN.....		11/08/2019.....	3.40.....	7,200,000.....		9,742,000.....
00-1103075.....	CLAYTON.....	NC.....		11/20/2019.....	3.25.....	25,500,000.....		34,365,000.....
00-1103076.....	PHOENIX.....	AZ.....		11/14/2019.....	3.37.....	22,000,000.....		32,677,453.....
00-1103078.....	PHILADELPHIA.....	PA.....		11/18/2019.....	3.00.....	4,000,000.....		8,206,857.....
00-1103080.....	SAN DIEGO.....	CA.....		12/16/2019.....	3.43.....	10,250,000.....		14,442,000.....
00-1103083.....	ZEELAND.....	MI.....		10/30/2019.....	4.75.....	900,000.....		4,391,000.....
00-1103085.....	TAMPA.....	FL.....		10/17/2019.....	3.27.....	31,500,000.....		44,641,000.....
00-1103086.....	TALLMADGE TOWNSHIP.....	MI.....		12/06/2019.....	3.66.....	11,500,000.....		19,225,909.....
00-1103092.....	DENVER.....	CO.....		12/23/2019.....	3.25.....	50,000,000.....		84,250,000.....
00-1103097.....	JACKSONVILLE.....	FL.....		12/03/2019.....	3.32.....	20,000,000.....		27,227,143.....
00-1103100.....	NEWPORT NEWS.....	VA.....		11/21/2019.....	3.29.....	14,000,000.....		19,408,500.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						1,338,606,634.....	0.....	2,175,200,111.....
Mortgages in Good Standing - Mezzanine Loans								
99-0000059.....	DENVER.....	CO.....		12/23/2016.....	10.50.....		372,557.....	32,633,623.....

E05.1

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
99-0000065.....	DALLAS.....	TX.....	.....	12/20/2017.....	11.00	.....	.....3,640,670	55,477,941
99-0000073.....	CHARLOTTE.....	NC.....	.....	12/19/2019.....	12.00	4,714,375	.....	.....79,800,000
99-0000074.....	SACRAMENTO.....	CA.....	.....	03/05/2019.....	10.25	0	.....	.....55,100,000
99-0000075.....	MIAMI.....	FL.....	.....	07/31/2019.....	10.00	0	2,018,067	62,100,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....						4,714,375	6,031,294	285,111,564
0899999. Total - Mortgages in Good Standing.....						1,343,321,009	6,031,294	2,460,311,675
3399999. Totals.....						1,343,321,009	6,031,294	2,460,311,675

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1100375.....	ALGONQUIN.....	IL.....		09/15/2004.	09/13/2019.	142,365					.0		142,365	142,365			.0
00-1100497.....	KENT.....	WA.....		08/23/2004.	09/03/2019.	150,751					.0		150,751	150,751			.0
00-1100669.....	BATTLE CREEK.....	MI.....		11/29/2004.	11/25/2019.	223,435					.0		223,435	223,435			.0
00-1101715.....	LYNDHURST.....	NJ.....		12/01/2010.	10/03/2019.	7,621,341					.0		7,621,341	7,621,341			.0
00-1101817.....	OAKLAND.....	CA.....		06/27/2012.	07/31/2019.	9,166,272					.0		9,166,272	9,166,272			.0
00-1101866.....	BUFFALO GROVE.....	IL.....		08/09/2012.	10/31/2019.	3,426,409					.0		3,426,409	3,426,409			.0
00-1101867.....	BUFFALO GROVE.....	IL.....		08/09/2012.	10/31/2019.	3,426,409					.0		3,426,409	3,426,409			.0
00-1101897.....	PHOENIX.....	AZ.....		12/21/2012.	09/16/2019.	2,262,423					.0		2,262,423	2,262,423			.0
00-1102189.....	LEXINGTON PARK.....	MD.....		06/30/2014.	06/28/2019.	14,000,000					.0		14,000,000	14,000,000			.0
00-1102411.....	REDONDO BEACH.....	CA.....		09/04/2015.	06/25/2019.	10,500,000					.0		10,500,000	10,500,000			.0
00-1102534.....	SAN DIEGO.....	CA.....		04/07/2016.	05/13/2019.	6,728,621					.0		6,728,621	6,728,621			.0
00-1102578.....	LYNDHURST.....	NJ.....		04/25/2016.	10/03/2019.	13,832,696					.0		13,832,696	13,832,696			.0
99-0000053.....	GREENVILLE.....	NC.....		09/09/2016.	02/07/2019.	6,485,265				62,150	62,150		6,547,415	6,547,415			.0
99-0000059.....	DENVER.....	CO.....		12/23/2016.	12/31/2019.	4,782,504				562,552	562,552		5,717,613	5,717,613			.0
99-0000061.....	PHILADELPHIA.....	PA.....		05/15/2017.	12/19/2019.	6,969,229				844,740	844,740		7,813,969	7,813,969			.0
99-0000070.....	CHANDLER.....	AZ.....		04/05/2018.	12/19/2019.	7,476,865				782,925	782,925		8,259,790	8,259,790			.0
0199999. Total - Mortgages Closed by Repayment.....						97,194,585	0	0	0	2,252,367	2,252,367	0	99,819,510	99,819,510	0	0	0
Mortgages With Partial Repayments																	
00-1001237.....	DALLAS.....	TX.....		11/20/2002.		1,824,716					.0		584,598	584,598			.0
00-1100265.....	ALTAMONTE SPRINGS.....	FL.....		12/18/2003.		547,337					.0		130,970	130,970			.0
00-1100406.....	EDISON.....	NJ.....		05/18/2004.		1,542,239					.0		248,398	248,398			.0
00-1100421.....	PORT ORANGE.....	FL.....		09/16/2004.		240,833					.0		80,568	80,568			.0
00-1100600.....	FARMERS BRANCH.....	TX.....		12/16/2004.		622,570					.0		39,953	39,953			.0
00-1100719.....	FARMERS BRANCH.....	TX.....		12/16/2004.		123,820					.0		7,946	7,946			.0
00-1100844.....	ORLAND PARK.....	IL.....		07/22/2005.		2,012,924					.0		264,889	264,889			.0
00-1101147.....	SOUTH HAVEN.....	MI.....		04/20/2006.		537,024					.0		217,120	217,120			.0
00-1101525.....	AUSTIN.....	TX.....		07/18/2007.		2,090,210					.0		99,801	99,801			.0
00-1101660.....	BUFFALO GROVE.....	IL.....		06/08/2009.		1,823,435					.0		113,979	113,979			.0
00-1101702.....	CLINTON.....	UT.....		10/08/2010.		2,674,883					.0		208,641	208,641			.0
00-1101713.....	SAN DIEGO.....	CA.....		10/05/2010.		4,613,960					.0		570,502	570,502			.0
00-1101727.....	WEST BABYLON.....	NY.....		02/15/2011.		706,380					.0		39,897	39,897			.0
00-1101780.....	MINNEAPOLIS.....	MN.....		09/20/2011.		8,723,392					.0		215,577	215,577			.0
00-1101800.....	CHICAGO.....	IL.....		11/30/2011.		8,749,165					.0		215,033	215,033			.0
00-1101808.....	GAITHERSBURG.....	MD.....		12/13/2011.		9,500,000					.0		138,981	138,981			.0
00-1101813.....	RALEIGH.....	NC.....		03/28/2012.		3,089,214					.0		102,502	102,502			.0
00-1101864.....	SUNSET VALLEY.....	TX.....		07/17/2012.		6,771,004					.0		673,892	673,892			.0
00-1101908.....	OCEANSIDE.....	NY.....		11/28/2012.		10,017,048					.0		324,904	324,904			.0
00-1101911.....	GRAND LEDGE.....	MI.....		12/27/2012.		3,668,052					.0		124,360	124,360			.0
00-1101919.....	BLOOMINGTON.....	IN.....		12/05/2012.		8,398,475					.0		451,944	451,944			.0
00-1101927.....	BRICK.....	NJ.....		12/12/2012.		17,647,863					.0		453,267	453,267			.0
00-1101979.....	SEATTLE.....	WA.....		08/01/2013.		12,025,346					.0		626,951	626,951			.0
00-1102007.....	LAKEWOOD.....	OH.....		06/28/2013.		13,262,236					.0		795,115	795,115			.0

SCHEDULE B - PART 3

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

E06.1

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102009.....	AVON.....	OH.....		08/22/2013.....		14,176,058					0		390,579	390,579			0
00-1102015.....	BOSTON.....	MA.....		07/30/2013.....		11,975,499					0		425,122	425,122			0
00-1102026.....	KNOXVILLE.....	TN.....		10/15/2013.....		4,719,220					0		222,480	222,480			0
00-1102029.....	BROKEN ARROW.....	OK.....		10/10/2013.....		11,033,795					0		648,013	648,013			0
00-1102037.....	INDEPENDENCE TWP.....	MI.....		09/05/2013.....		9,326,046					0		257,120	257,120			0
00-1102051.....	GAINESVILLE.....	FL.....		11/01/2013.....		2,787,931					0		58,139	58,139			0
00-1102054.....	COLUMBUS.....	OH.....		05/14/2014.....		12,527,899					0		247,629	247,629			0
00-1102080.....	GAINESVILLE.....	FL.....		12/12/2013.....		6,148,419					0		196,473	196,473			0
00-1102081.....	GAINESVILLE.....	FL.....		12/12/2013.....		1,229,684					0		39,295	39,295			0
00-1102082.....	TORRANCE.....	CA.....		10/28/2013.....		4,822,429					0		157,047	157,047			0
00-1102096.....	BALTIMORE.....	MD.....		11/12/2013.....		5,692,512					0		111,901	111,901			0
00-1102098.....	WILMINGTON.....	NC.....		12/06/2013.....		10,384,372					0		188,005	188,005			0
00-1102099.....	BEAVERTON.....	OR.....		12/10/2013.....		8,812,697					0		275,502	275,502			0
00-1102147.....	WALNUT CREEK.....	CA.....		09/29/2014.....		14,372,680					0		306,380	306,380			0
00-1102153.....	SANTA ANA.....	CA.....		05/28/2014.....		1,927,889					0		42,906	42,906			0
00-1102157.....	EXTON.....	PA.....		05/07/2015.....		11,881,320					0		269,474	269,474			0
00-1102176.....	PORTLAND.....	OR.....		07/01/2014.....		12,525,324					0		615,350	615,350			0
00-1102210.....	COLUMBUS.....	OH.....		08/20/2015.....		12,004,189					0		238,489	238,489			0
00-1102216.....	BELLEVUE.....	WA.....		10/16/2014.....		9,475,771					0		417,665	417,665			0
00-1102219.....	NASHVILLE.....	TN.....		09/29/2014.....		5,097,699					0		149,105	149,105			0
00-1102234.....	SAN DIEGO.....	CA.....		09/17/2014.....		5,000,000					0		13,483	13,483			0
00-1102237.....	SHERIDAN.....	CO.....		10/07/2014.....		9,417,566					0		293,244	293,244			0
00-1102245.....	BEAVERTON.....	OR.....		10/16/2014.....		3,950,281					0		87,293	87,293			0
00-1102249.....	JERICO.....	NY.....		12/19/2014.....		11,100,766					0		252,122	252,122			0
00-1102254.....	LONGMONT.....	CO.....		11/06/2014.....		7,168,109					0		1,013,344	1,013,344			0
00-1102255.....	ZEELAND.....	MI.....		12/18/2014.....		2,444,498					0		172,933	172,933			0
00-1102264.....	CHARLOTTESVILLE.....	VA.....		01/12/2015.....		3,802,454					0		171,357	171,357			0
00-1102276.....	STRONGSVILLE.....	OH.....		12/23/2014.....		14,208,263					0		644,656	644,656			0
00-1102278.....	DENVER.....	CO.....		01/16/2015.....		5,403,997					0		170,148	170,148			0
00-1102280.....	BOULDER.....	CO.....		02/02/2015.....		8,571,407					0		270,195	270,195			0
00-1102289.....	SCOTTSDALE.....	AZ.....		04/29/2015.....		9,892,273					0		190,133	190,133			0
00-1102303.....	HENDERSON.....	NV.....		01/29/2015.....		7,609,019					0		169,434	169,434			0
00-1102304.....	ORLANDO.....	FL.....		02/17/2015.....		13,518,123					0		274,794	274,794			0
00-1102305.....	SEATTLE.....	WA.....		03/10/2015.....		15,596,669					0		712,813	712,813			0
00-1102309.....	JACKSONVILLE.....	FL.....		01/29/2015.....		14,582,110					0		333,411	333,411			0
00-1102310.....	JACKSON HEIGHTS.....	NY.....		03/31/2015.....		18,993,599					0		596,040	596,040			0
00-1102315.....	ROCKVILLE.....	MD.....		06/01/2015.....		4,769,698					0		148,864	148,864			0
00-1102319.....	BIRMINGHAM.....	AL.....		05/07/2015.....		12,762,804					0		545,595	545,595			0
00-1102331.....	FREMONT.....	CA.....		10/01/2015.....		4,298,103					0		291,586	291,586			0
00-1102333.....	NASHVILLE.....	TN.....		09/04/2015.....		12,812,798					0		402,293	402,293			0
00-1102335.....	SCOTTSDALE.....	AZ.....		03/31/2015.....		6,483,600					0		152,706	152,706			0
00-1102350.....	MELVILLE.....	NY.....		04/29/2015.....		16,704,222					0		391,530	391,530			0
00-1102354.....	SAN ANTONIO.....	TX.....		05/18/2015.....		7,643,979					0		234,993	234,993			0

SCHEDULE B - PART 3

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

E06.2

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102356.....	SAN JUAN CAPISTRANO.....	CA.....		04/16/2015.....		10,482,875.....					0.....		463,073.....	463,073.....			0.....
00-1102365.....	STRONGSVILLE.....	OH.....		05/14/2015.....		17,301,095.....					0.....		520,808.....	520,808.....			0.....
00-1102366.....	WILMINGTON.....	NC.....		06/18/2015.....		7,471,289.....					0.....		167,869.....	167,869.....			0.....
00-1102368.....	TORRANCE.....	CA.....		10/23/2015.....		8,361,266.....					0.....		227,208.....	227,208.....			0.....
00-1102370.....	CHICAGO.....	IL.....		06/10/2015.....		12,124,464.....					0.....		373,241.....	373,241.....			0.....
00-1102371.....	NORTH LAS VEGAS.....	NV.....		05/20/2015.....		8,373,078.....					0.....		193,878.....	193,878.....			0.....
00-1102380.....	SAN ANTONIO.....	TX.....		05/07/2015.....		16,356,671.....					0.....		295,432.....	295,432.....			0.....
00-1102394.....	ANN ARBOR.....	MI.....		07/31/2015.....		18,312,764.....					0.....		550,140.....	550,140.....			0.....
00-1102399.....	WEST FARGO.....	ND.....		09/11/2015.....		8,017,490.....					0.....		166,033.....	166,033.....			0.....
00-1102402.....	LEHI.....	UT.....		08/17/2015.....		4,153,633.....					0.....		283,127.....	283,127.....			0.....
00-1102405.....	MORRISVILLE.....	NC.....		10/01/2015.....		10,220,780.....					0.....		179,534.....	179,534.....			0.....
00-1102412.....	MADISON.....	WI.....		09/29/2015.....		7,861,097.....					0.....		167,581.....	167,581.....			0.....
00-1102413.....	KANSAS CITY.....	KS.....		08/27/2015.....		6,961,737.....					0.....		146,914.....	146,914.....			0.....
00-1102420.....	COLUMBUS.....	OH.....		11/19/2015.....		6,897,824.....					0.....		128,970.....	128,970.....			0.....
00-1102421.....	COLUMBUS.....	OH.....		11/19/2015.....		1,379,865.....					0.....		44,428.....	44,428.....			0.....
00-1102423.....	MOORE.....	OK.....		11/18/2015.....		18,664,822.....					0.....		348,799.....	348,799.....			0.....
00-1102425.....	DALLAS.....	TX.....		04/04/2016.....		12,190,848.....					0.....		207,581.....	207,581.....			0.....
00-1102426.....	DALLAS.....	TX.....		11/25/2015.....		14,522,540.....					0.....		256,100.....	256,100.....			0.....
00-1102427.....	FOLSOM.....	PA.....		10/23/2015.....		10,996,609.....					0.....		473,762.....	473,762.....			0.....
00-1102428.....	COLUMBUS.....	OH.....	S.....	11/05/2015.....		14,988,505.....					0.....		619,549.....	619,549.....			0.....
00-1102431.....	CHANDLER.....	AZ.....		09/30/2015.....		24,925,763.....					0.....		455,524.....	455,524.....			0.....
00-1102434.....	VANCOUVER.....	WA.....		10/13/2015.....		17,630,207.....					0.....		516,372.....	516,372.....			0.....
00-1102435.....	AURORA.....	CO.....		10/09/2015.....		4,904,645.....					0.....		139,568.....	139,568.....			0.....
00-1102440.....	AMERICAN FORK.....	UT.....		10/08/2015.....		7,361,511.....					0.....		312,147.....	312,147.....			0.....
00-1102441.....	SOMERVILLE.....	MA.....		12/18/2015.....		15,842,395.....					0.....		425,092.....	425,092.....			0.....
00-1102442.....	SAN DIEGO.....	CA.....		10/19/2015.....		3,691,793.....					0.....		108,259.....	108,259.....			0.....
00-1102448.....	BELLINGHAM.....	MA.....		10/01/2015.....		11,464,573.....					0.....		251,154.....	251,154.....			0.....
00-1102449.....	SALEM.....	OR.....		03/07/2016.....		8,749,457.....					0.....		181,549.....	181,549.....			0.....
00-1102451.....	MADISON.....	WI.....		12/11/2015.....		10,818,110.....					0.....		207,275.....	207,275.....			0.....
00-1102454.....	GRANDVIEW HEIGHTS.....	OH.....	S.....	12/01/2015.....		19,558,425.....					0.....		1,186,208.....	1,186,208.....			0.....
00-1102476.....	BOULDER.....	CO.....		02/08/2016.....		7,267,896.....					0.....		288,758.....	288,758.....			0.....
00-1102477.....	MILPITAS.....	CA.....		12/14/2015.....		18,937,061.....					0.....		354,540.....	354,540.....			0.....
00-1102478.....	MILPITAS.....	CA.....		12/14/2015.....		15,493,959.....					0.....		290,078.....	290,078.....			0.....
00-1102479.....	MURRAY.....	UT.....		12/10/2015.....		5,063,349.....					0.....		135,471.....	135,471.....			0.....
00-1102481.....	CABIN JOHN.....	MD.....		02/10/2016.....		9,581,076.....					0.....		253,070.....	253,070.....			0.....
00-1102483.....	SALT LAKE CITY.....	UT.....		01/14/2016.....		4,790,834.....					0.....		194,642.....	194,642.....			0.....
00-1102488.....	MALDEN.....	MA.....		04/01/2016.....		36,997,168.....					0.....		802,832.....	802,832.....			0.....
00-1102489.....	ST CHARLES.....	MO.....		08/17/2016.....		14,333,503.....					0.....		313,264.....	313,264.....			0.....
00-1102490.....	LOUISVILLE.....	KY.....		03/09/2016.....		16,861,149.....					0.....		461,567.....	461,567.....			0.....
00-1102491.....	MERIDIAN.....	ID.....		02/01/2016.....		11,182,889.....					0.....		312,363.....	312,363.....			0.....
00-1102493.....	RANCHO CUCAMONGA.....	CA.....		02/01/2016.....		5,985,816.....					0.....		236,209.....	236,209.....			0.....
00-1102496.....	PHOENIX.....	AZ.....		01/21/2016.....		5,116,547.....					0.....		146,089.....	146,089.....			0.....

SCHEDULE B - PART 3

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

E06.3

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102504.....	PORTLAND.....	OR.....		01/20/2016.....		21,262,886	.....	.....	.....	.....	.....0	.....	.....424,681	424,681	.....	.....	.....0
00-1102511.....	WINSTON-SALEM.....	NC.....		02/01/2016.....		21,887,158	.....	.....	.....	.....	.....0	.....	.....615,856	615,856	.....	.....	.....0
00-1102513.....	OCEANSIDE.....	CA.....		03/28/2016.....		3,708,379	.....	.....	.....	.....	.....0	.....	.....77,187	77,187	.....	.....	.....0
00-1102520.....	MCCANDLESS.....	PA.....		04/29/2016.....		69,320,114	.....	.....	.....	.....	.....0	.....	.....1,205,580	1,205,580	.....	.....	.....0
00-1102541.....	GARDEN GROVE.....	CA.....		03/29/2016.....		7,821,228	.....	.....	.....	.....	.....0	.....	.....231,832	231,832	.....	.....	.....0
00-1102545.....	WESTERVILLE.....	OH.....		03/17/2016.....		7,054,617	.....	.....	.....	.....	.....0	.....	.....139,905	139,905	.....	.....	.....0
00-1102551.....	BENTONVILLE.....	AR.....		04/21/2016.....		28,730,681	.....	.....	.....	.....	.....0	.....	.....1,153,308	1,153,308	.....	.....	.....0
00-1102552.....	BOSTON.....	MA.....		04/05/2016.....		30,158,114	.....	.....	.....	.....	.....0	.....	.....602,315	602,315	.....	.....	.....0
00-1102553.....	LEXINGTON.....	SC.....		09/01/2016.....		5,279,467	.....	.....	.....	.....	.....0	.....	.....151,190	151,190	.....	.....	.....0
00-1102557.....	ROWLAND HEIGHTS.....	CA.....		06/30/2016.....		24,529,495	.....	.....	.....	.....	.....0	.....	.....536,157	536,157	.....	.....	.....0
00-1102559.....	ORANGE.....	CA.....		06/30/2016.....		2,714,915	.....	.....	.....	.....	.....0	.....	.....59,342	59,342	.....	.....	.....0
00-1102560.....	ANAHEIM.....	CA.....		06/30/2016.....		5,620,350	.....	.....	.....	.....	.....0	.....	.....122,848	122,848	.....	.....	.....0
00-1102562.....	WESTMINSTER.....	CA.....		06/30/2016.....		14,574,807	.....	.....	.....	.....	.....0	.....	.....318,571	318,571	.....	.....	.....0
00-1102564.....	COSTA MESA.....	CA.....		06/30/2016.....		14,146,136	.....	.....	.....	.....	.....0	.....	.....309,201	309,201	.....	.....	.....0
00-1102567.....	LAGUNA HILLS.....	CA.....		06/30/2016.....		7,525,554	.....	.....	.....	.....	.....0	.....	.....164,491	164,491	.....	.....	.....0
00-1102569.....	SHEPHERDSVILLE.....	KY.....		04/19/2016.....		11,839,867	.....	.....	.....	.....	.....0	.....	.....481,869	481,869	.....	.....	.....0
00-1102570.....	EVERETT.....	WA.....		05/03/2016.....		16,910,374	.....	.....	.....	.....	.....0	.....	.....467,962	467,962	.....	.....	.....0
00-1102572.....	SEATTLE.....	WA.....		08/29/2016.....		12,069,634	.....	.....	.....	.....	.....0	.....	.....234,197	234,197	.....	.....	.....0
00-1102574.....	ATLANTA.....	GA.....		07/26/2016.....		18,260,000	.....	.....	.....	.....	.....0	.....	.....111,303	111,303	.....	.....	.....0
00-1102599.....	OCONOMOWOC.....	WI.....		06/01/2016.....		8,077,143	.....	.....	.....	.....	.....0	.....	.....179,576	179,576	.....	.....	.....0
00-1102612.....	EDISON.....	NJ.....		08/04/2016.....		14,264,055	.....	.....	.....	.....	.....0	.....	.....582,598	582,598	.....	.....	.....0
00-1102614.....	ROGERS.....	AR.....		09/01/2016.....		22,865,792	.....	.....	.....	.....	.....0	.....	.....914,974	914,974	.....	.....	.....0
00-1102617.....	CONCORD.....	NH.....		06/23/2016.....		12,018,221	.....	.....	.....	.....	.....0	.....	.....256,262	256,262	.....	.....	.....0
00-1102619.....	MADISON.....	WI.....		08/10/2016.....		7,413,521	.....	.....	.....	.....	.....0	.....	.....149,586	149,586	.....	.....	.....0
00-1102630.....	EVERETT.....	WA.....		09/15/2016.....		3,545,993	.....	.....	.....	.....	.....0	.....	.....221,700	221,700	.....	.....	.....0
00-1102631.....	GASTONIA.....	NC.....		11/22/2016.....		7,307,839	.....	.....	.....	.....	.....0	.....	.....198,916	198,916	.....	.....	.....0
00-1102634.....	WALKER.....	MI.....		04/05/2017.....		19,196,705	.....	.....	.....	.....	.....0	.....	.....1,113,971	1,113,971	.....	.....	.....0
00-1102635.....	WESTPORT.....	CT.....		09/26/2016.....		14,070,910	.....	.....	.....	.....	.....0	.....	.....306,571	306,571	.....	.....	.....0
00-1102636.....	OVEDO.....	FL.....		08/08/2016.....		12,797,656	.....	.....	.....	.....	.....0	.....	.....377,054	377,054	.....	.....	.....0
00-1102641.....	SAN ANTONIO.....	TX.....		08/08/2016.....		9,127,740	.....	.....	.....	.....	.....0	.....	.....268,928	268,928	.....	.....	.....0
00-1102643.....	HILLSBORO.....	OR.....		11/07/2016.....		10,421,854	.....	.....	.....	.....	.....0	.....	.....304,132	304,132	.....	.....	.....0
00-1102648.....	COLUMBUS.....	OH.....		10/11/2016.....		10,800,000	.....	.....	.....	.....	.....0	.....	.....16,760	16,760	.....	.....	.....0
00-1102649.....	BEXLEY.....	OH.....		11/23/2016.....		6,485,321	.....	.....	.....	.....	.....0	.....	.....179,780	179,780	.....	.....	.....0
00-1102653.....	CERRITOS.....	CA.....		09/23/2016.....		6,608,094	.....	.....	.....	.....	.....0	.....	.....191,285	191,285	.....	.....	.....0
00-1102655.....	MOUNTAIN VIEW.....	CA.....		11/14/2016.....		17,296,828	.....	.....	.....	.....	.....0	.....	.....370,453	370,453	.....	.....	.....0
00-1102656.....	EL SEGUNDO.....	CA.....		12/15/2016.....		11,406,764	.....	.....	.....	.....	.....0	.....	.....325,796	325,796	.....	.....	.....0
00-1102660.....	WILDOMAR.....	CA.....		05/23/2017.....		11,878,353	.....	.....	.....	.....	.....0	.....	.....313,539	313,539	.....	.....	.....0
00-1102665.....	GLASTONBURY.....	CT.....		10/20/2016.....		18,380,608	.....	.....	.....	.....	.....0	.....	.....401,106	401,106	.....	.....	.....0
00-1102672.....	AMERICAN CANYON.....	CA.....		10/12/2018.....		6,880,009	.....	.....	.....	.....	.....0	.....	.....202,489	202,489	.....	.....	.....0
00-1102679.....	ANN ARBOR.....	MI.....		12/09/2016.....		4,823,982	.....	.....	.....	.....	.....0	.....	.....97,128	97,128	.....	.....	.....0
00-1102683.....	CHAPEL HILL.....	NC.....		01/30/2017.....		52,934,348	.....	.....	.....	.....	.....0	.....	.....1,370,236	1,370,236	.....	.....	.....0
00-1102687.....	SANTA CLARA.....	CA.....		09/19/2018.....		21,000,000	.....	.....	.....	.....	.....0	.....	.....57,242	57,242	.....	.....	.....0
00-1102689.....	MACON.....	GA.....		02/06/2017.....		10,917,324	.....	.....	.....	.....	.....0	.....	.....201,708	201,708	.....	.....	.....0

SCHEDULE B - PART 3

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

E06.4

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102692.....	GRANDVIEW HEIGHTS.....	OH.....	S.....	02/01/2017.....		35,453,161.....					0.....		1,133,257.....	1,133,257.....			0.....
00-1102693.....	WEST CHESTER.....	PA.....		03/06/2017.....		36,597,234.....					0.....		626,647.....	626,647.....			0.....
00-1102704.....	SEATTLE.....	WA.....		04/06/2017.....		4,597,023.....					0.....		103,694.....	103,694.....			0.....
00-1102712.....	VALENCIA.....	CA.....		05/15/2017.....		3,699,814.....					0.....		70,264.....	70,264.....			0.....
00-1102719.....	KENT.....	WA.....		04/13/2017.....		9,484,699.....					0.....		542,617.....	542,617.....			0.....
00-1102720.....	BILLERICA.....	MA.....		05/01/2017.....		2,987,380.....					0.....		76,431.....	76,431.....			0.....
00-1102721.....	BROOKLYN.....	NY.....		06/01/2017.....		13,310,805.....					0.....		484,381.....	484,381.....			0.....
00-1102727.....	CHARLESTON.....	SC.....		05/22/2017.....		16,870,630.....					0.....		617,580.....	617,580.....			0.....
00-1102728.....	GREENVILLE.....	SC.....		10/12/2018.....		4,446,264.....					0.....		108,452.....	108,452.....			0.....
00-1102740.....	MEMPHIS.....	TN.....		08/16/2017.....		14,483,580.....					0.....		431,620.....	431,620.....			0.....
00-1102753.....	ENCINITAS.....	CA.....		06/23/2017.....		6,256,990.....					0.....		106,448.....	106,448.....			0.....
00-1102754.....	SAN DIEGO.....	CA.....		07/18/2017.....		9,765,237.....					0.....		184,546.....	184,546.....			0.....
00-1102756.....	MADISON.....	WI.....		07/10/2017.....		11,000,000.....					0.....		68,255.....	68,255.....			0.....
00-1102757.....	BALTIMORE.....	MD.....		08/08/2017.....		10,239,751.....					0.....		218,759.....	218,759.....			0.....
00-1102761.....	RICHMOND.....	VA.....		07/19/2017.....		12,913,210.....					0.....		228,139.....	228,139.....			0.....
00-1102762.....	ODESSA.....	FL.....		07/14/2017.....		12,400,000.....					0.....		97,654.....	97,654.....			0.....
00-1102764.....	MYRTLE BEACH.....	SC.....		07/07/2017.....		16,022,882.....					0.....		296,863.....	296,863.....			0.....
00-1102766.....	PLACENTIA.....	CA.....		07/27/2017.....		3,800,000.....					0.....		22,482.....	22,482.....			0.....
00-1102767.....	KALAMAZOO.....	MI.....		07/20/2017.....		7,121,310.....					0.....		298,619.....	298,619.....			0.....
00-1102768.....	PLACENTIA.....	CA.....		07/27/2017.....		6,900,000.....					0.....		40,822.....	40,822.....			0.....
00-1102772.....	NORTHBROOK.....	IL.....		08/10/2017.....		23,928,634.....					0.....		894,237.....	894,237.....			0.....
00-1102773.....	IRMO.....	SC.....		07/26/2017.....		10,307,322.....					0.....		269,065.....	269,065.....			0.....
00-1102774.....	VERNON.....	CA.....		06/30/2017.....		15,091,665.....					0.....		301,486.....	301,486.....			0.....
00-1102779.....	FAIRFAX.....	VA.....		08/25/2017.....		7,771,499.....					0.....		191,879.....	191,879.....			0.....
00-1102786.....	MARYSVILLE.....	WA.....		01/10/2018.....		23,234,516.....					0.....		816,521.....	816,521.....			0.....
00-1102787.....	SANTA ANA.....	CA.....		10/12/2018.....		7,032,739.....					0.....		391,058.....	391,058.....			0.....
00-1102789.....	EAST RUTHERFORD.....	NJ.....		09/18/2017.....		12,519,475.....					0.....		432,403.....	432,403.....			0.....
00-1102792.....	WOODSTOCK.....	GA.....		10/12/2017.....		21,636,726.....					0.....		352,592.....	352,592.....			0.....
00-1102794.....	TULSA.....	OK.....		10/30/2017.....		11,561,852.....					0.....		421,225.....	421,225.....			0.....
00-1102796.....	OVERLAND PARK.....	KS.....		11/07/2017.....		27,000,000.....					0.....		892,019.....	892,019.....			0.....
00-1102797.....	REDMOND.....	WA.....		09/08/2017.....		10,556,761.....					0.....		576,703.....	576,703.....			0.....
00-1102799.....	EUGENE.....	OR.....		10/26/2017.....		4,659,385.....					0.....		87,205.....	87,205.....			0.....
00-1102800.....	FORT MILL.....	SC.....		09/22/2017.....		8,737,125.....					0.....		234,391.....	234,391.....			0.....
00-1102803.....	NASHVILLE.....	TN.....		11/27/2017.....		13,652,017.....					0.....		361,007.....	361,007.....			0.....
00-1102808.....	WILLIAMSVILLE.....	NY.....		12/01/2017.....		8,500,000.....					0.....		207,212.....	207,212.....			0.....
00-1102809.....	CHICAGO.....	IL.....		11/01/2017.....		40,000,000.....					0.....		59,190.....	59,190.....			0.....
00-1102825.....	NAPLES.....	FL.....		12/05/2017.....		9,780,913.....					0.....		248,212.....	248,212.....			0.....
00-1102827.....	BURIEN.....	WA.....		12/18/2017.....		10,633,783.....					0.....		391,268.....	391,268.....			0.....
00-1102828.....	MODESTO.....	CA.....		02/01/2018.....		3,922,785.....					0.....		96,255.....	96,255.....			0.....
00-1102829.....	MODESTO.....	CA.....		02/01/2018.....		3,432,437.....					0.....		84,223.....	84,223.....			0.....
00-1102830.....	SAN DIEGO.....	CA.....		02/23/2018.....		7,495,139.....					0.....		144,437.....	144,437.....			0.....
00-1102832.....	MONROE.....	WA.....		01/04/2018.....		16,421,598.....					0.....		408,970.....	408,970.....			0.....

SCHEDULE B - PART 3

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

E06.5

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102833.....	BEAVERTON.....	OR.....		03/05/2018.....		10,500,091.....					0.....		233,995.....	233,995.....			0.....
00-1102837.....	KENT.....	WA.....		03/06/2018.....		42,500,000.....					0.....		530,432.....	530,432.....			0.....
00-1102839.....	JACKSONVILLE.....	FL.....		01/09/2018.....		31,056,622.....					0.....		582,541.....	582,541.....			0.....
00-1102840.....	TONAWANDA.....	NY.....		02/07/2018.....		5,919,060.....					0.....		111,614.....	111,614.....			0.....
00-1102852.....	BALA CYNWYD.....	PA.....		04/06/2018.....		14,709,888.....					0.....		513,210.....	513,210.....			0.....
00-1102855.....	SAN DIEGO.....	CA.....		03/09/2018.....		3,784,359.....					0.....		83,137.....	83,137.....			0.....
00-1102856.....	CAMBRIDGE.....	MA.....		05/23/2018.....		12,000,000.....					0.....		102,414.....	102,414.....			0.....
00-1102863.....	ONTARIO.....	CA.....		10/12/2018.....		4,258,531.....					0.....		73,556.....	73,556.....			0.....
00-1102866.....	NORWALK.....	CA.....		05/10/2018.....		14,827,223.....					0.....		356,478.....	356,478.....			0.....
00-1102867.....	SEATTLE.....	WA.....		04/11/2018.....		8,500,000.....					0.....		87,625.....	87,625.....			0.....
00-1102871.....	SALEM.....	OR.....		07/16/2018.....		9,250,000.....					0.....		51,248.....	51,248.....			0.....
00-1102872.....	CHICAGO.....	IL.....		04/13/2018.....		9,823,823.....					0.....		313,737.....	313,737.....			0.....
00-1102874.....	HOLLAND.....	MI.....		05/15/2018.....		8,781,015.....					0.....		451,749.....	451,749.....			0.....
00-1102876.....	GOLETA.....	CA.....		05/17/2018.....		20,657,394.....					0.....		706,609.....	706,609.....			0.....
00-1102879.....	MARLTON.....	NJ.....		06/26/2018.....		19,809,730.....					0.....		470,440.....	470,440.....			0.....
00-1102880.....	NORTH HOLLYWOOD.....	CA.....		06/22/2018.....		7,700,000.....					0.....		53,994.....	53,994.....			0.....
00-1102882.....	HILL AIR FORCE BASE.....	UT.....		07/06/2018.....		14,897,560.....					0.....		317,597.....	317,597.....			0.....
00-1102883.....	DALLAS.....	TX.....		05/29/2018.....		10,823,692.....					0.....		260,582.....	260,582.....			0.....
00-1102887.....	COLORADO SPRINGS.....	CO.....		06/29/2018.....		27,403,695.....					0.....		485,052.....	485,052.....			0.....
00-1102888.....	WARMINSTER.....	PA.....		06/25/2018.....		14,799,786.....					0.....		495,203.....	495,203.....			0.....
00-1102892.....	SALT LAKE CITY.....	UT.....		06/26/2018.....		34,728,046.....					0.....		672,833.....	672,833.....			0.....
00-1102893.....	INDIANAPOLIS.....	IN.....		08/14/2018.....		6,964,909.....					0.....		144,471.....	144,471.....			0.....
00-1102894.....	MOORESVILLE.....	NC.....		07/06/2018.....		13,424,595.....					0.....		310,104.....	310,104.....			0.....
00-1102897.....	OMAHA.....	NE.....		07/26/2018.....		7,844,108.....					0.....		173,004.....	173,004.....			0.....
00-1102902.....	BURLINGTON.....	MA.....		08/06/2018.....		29,834,721.....					0.....		679,649.....	679,649.....			0.....
00-1102909.....	MARLTON.....	NJ.....		09/06/2018.....		7,969,935.....					0.....		184,921.....	184,921.....			0.....
00-1102911.....	TAMPA.....	FL.....		09/05/2018.....		24,933,072.....					0.....		412,069.....	412,069.....			0.....
00-1102913.....	STOUGHTON.....	MA.....		09/20/2018.....		13,000,000.....					0.....		540,758.....	540,758.....			0.....
00-1102914.....	PATCHOGUE.....	NY.....		10/12/2018.....		14,972,150.....					0.....		342,122.....	342,122.....			0.....
00-1102917.....	PORTLAND.....	OR.....		09/27/2018.....		15,754,745.....					0.....		278,564.....	278,564.....			0.....
00-1102918.....	DENVER.....	CO.....		08/31/2018.....		16,917,047.....					0.....		341,008.....	341,008.....			0.....
00-1102919.....	CULVER CITY.....	CA.....		09/21/2018.....		6,732,157.....					0.....		109,904.....	109,904.....			0.....
00-1102922.....	SAVANNAH.....	GA.....		11/30/2018.....		17,500,000.....					0.....		842,633.....	842,633.....			0.....
00-1102926.....	CERRITOS.....	CA.....		02/01/2019.....							0.....		111,408.....	111,408.....			0.....
00-1102927.....	SANTA ANA.....	CA.....		02/01/2019.....							0.....		137,541.....	137,541.....			0.....
00-1102928.....	LAKE FOREST.....	CA.....		03/18/2019.....							0.....		66,014.....	66,014.....			0.....
00-1102930.....	REDONDO BEACH.....	CA.....		06/12/2019.....							0.....		47,875.....	47,875.....			0.....
00-1102931.....	BUENA PARK.....	CA.....		10/23/2018.....		17,975,556.....					0.....		300,302.....	300,302.....			0.....
00-1102933.....	DOYLESTOWN.....	PA.....		12/19/2018.....		4,350,000.....					0.....		121,672.....	121,672.....			0.....
00-1102934.....	MONTGOMERYVILLE.....	PA.....		12/19/2018.....		3,875,000.....					0.....		108,386.....	108,386.....			0.....
00-1102936.....	SENECA.....	SC.....		12/21/2018.....		7,250,000.....					0.....		138,339.....	138,339.....			0.....
00-1102942.....	NEW YORK.....	NY.....		12/12/2018.....		19,000,000.....					0.....		278,952.....	278,952.....			0.....
00-1102945.....	COCONUT CREEK.....	FL.....		02/28/2019.....							0.....		183,379.....	183,379.....			0.....

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102950.....	RICHMOND.....	VA.....	.....	01/17/2019.	.....	.....	.....	.....	.....	.....	.....0	.....	.....321,207	321,207	.....	.....	.....0
00-1102953.....	ORLANDO.....	FL.....	.....	03/18/2019.	.....	.....	.....	.....	.....	.....	.....0	.....	.....362,036	362,036	.....	.....	.....0
00-1102956.....	WALL TOWNSHIP.....	NJ.....	.....	02/28/2019.	.....	.....	.....	.....	.....	.....	.....0	.....	.....290,765	290,765	.....	.....	.....0
00-1102963.....	MIDLAND.....	TX.....	.....	07/31/2019.	.....	.....	.....	.....	.....	.....	.....0	.....	.....329,181	329,181	.....	.....	.....0
00-1102965.....	COLORADO SPRINGS.....	CO....	.....	02/28/2019.	.....	.....	.....	.....	.....	.....	.....0	.....	.....391,904	391,904	.....	.....	.....0
00-1102969.....	AMERICAN FORK.....	UT.....	.....	02/26/2019.	.....	.....	.....	.....	.....	.....	.....0	.....	.....329,161	329,161	.....	.....	.....0
00-1102971.....	ATLANTA.....	GA....	.....	04/12/2019.	.....	.....	.....	.....	.....	.....	.....0	.....	.....290,695	290,695	.....	.....	.....0
00-1102972.....	TAYLORTOWN.....	NC....	.....	04/11/2019.	.....	.....	.....	.....	.....	.....	.....0	.....	.....125,093	125,093	.....	.....	.....0
00-1102979.....	WINTER PARK.....	FL.....	.....	05/15/2019.	.....	.....	.....	.....	.....	.....	.....0	.....	.....144,252	144,252	.....	.....	.....0
00-1102986.....	PINEY FLATS.....	TN.....	.....	05/29/2019.	.....	.....	.....	.....	.....	.....	.....0	.....	.....162,303	162,303	.....	.....	.....0
00-1102987.....	LONG BEACH.....	CA.....	.....	04/19/2019.	.....	.....	.....	.....	.....	.....	.....0	.....	.....213,770	213,770	.....	.....	.....0
00-1102990.....	BOSTON.....	MA.....	.....	06/06/2019.	.....	.....	.....	.....	.....	.....	.....0	.....	.....105,164	105,164	.....	.....	.....0
00-1102993.....	DELTONA.....	FL.....	.....	08/16/2019.	.....	.....	.....	.....	.....	.....	.....0	.....	.....36,082	36,082	.....	.....	.....0
00-1102994.....	TAMPA.....	FL.....	.....	06/07/2019.	.....	.....	.....	.....	.....	.....	.....0	.....	.....136,540	136,540	.....	.....	.....0
00-1103001.....	VANCOUVER.....	WA....	.....	06/13/2019.	.....	.....	.....	.....	.....	.....	.....0	.....	.....22,122	22,122	.....	.....	.....0
00-1103004.....	TAYLORTOWN.....	NC....	.....	08/06/2019.	.....	.....	.....	.....	.....	.....	.....0	.....	.....22,061	22,061	.....	.....	.....0
00-1103007.....	LOVELAND.....	OH....	.....	07/31/2019.	.....	.....	.....	.....	.....	.....	.....0	.....	.....62,150	62,150	.....	.....	.....0
00-1103010.....	LAKE FOREST.....	CA.....	.....	06/17/2019.	.....	.....	.....	.....	.....	.....	.....0	.....	.....36,856	36,856	.....	.....	.....0
00-1103012.....	RANDOLPH.....	MA....	.....	07/01/2019.	.....	.....	.....	.....	.....	.....	.....0	.....	.....37,363	37,363	.....	.....	.....0
00-1103024.....	WOOD_DALE.....	IL.....	.....	08/29/2019.	.....	.....	.....	.....	.....	.....	.....0	.....	.....37,160	37,160	.....	.....	.....0
00-1103025.....	SARATOGA SPRINGS.....	UT.....	.....	07/17/2019.	.....	.....	.....	.....	.....	.....	.....0	.....	.....115,982	115,982	.....	.....	.....0
00-1103026.....	WAYNE.....	PA.....	.....	07/01/2019.	.....	.....	.....	.....	.....	.....	.....0	.....	.....194,470	194,470	.....	.....	.....0
00-1103041.....	PACE.....	FL.....	.....	09/12/2019.	.....	.....	.....	.....	.....	.....	.....0	.....	.....44,208	44,208	.....	.....	.....0
00-1103044.....	SANDY.....	OR.....	.....	10/15/2019.	.....	.....	.....	.....	.....	.....	.....0	.....	.....16,656	16,656	.....	.....	.....0
00-1103047.....	CORAL GABLES.....	FL.....	.....	09/09/2019.	.....	.....	.....	.....	.....	.....	.....0	.....	.....55,854	55,854	.....	.....	.....0
00-1103083.....	ZEELAND.....	MI.....	.....	10/30/2019.	.....	.....	.....	.....	.....	.....	.....0	.....	.....1,132	1,132	.....	.....	.....0
00-1103085.....	TAMPA.....	FL.....	.....	10/17/2019.	.....	.....	.....	.....	.....	.....	.....0	.....	.....51,599	51,599	.....	.....	.....0
99-0000069.....	HACKENSACK.....	NJ.....	.....	02/26/2018.	.....	.....8,000,000	.....	.....	.....	.....	.....0	.....	.....880,000	880,000	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						2,744,252,967	0	0	0	0	0	0	80,157,044	80,157,044	0	0	0
0599999. Total Mortgages.....						2,841,447,553	0	0	0	2,252,367	2,252,367	0	179,976,553	179,976,553	0	0	0

E06.6

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	Ares Private Credit Solutions, L.P.....		Wilmington.....	DE.....	Ares Management.....		06/23/2017	2	2,816,795	2,847,776	2,847,776	4,585	-	-	-	-	152,732	2,420,094	0.200
	GSO Capital Opportunities Fund III LP.....		Wilmington.....	DE.....	GSO Capital Partners LP.....		06/03/2016	2	4,962,206	5,099,160	5,099,160	37,663	-	-	-	-	439,295	5,268,683	0.150
	Guggenheim Private Debt Fund 2.0-I, LLC.....		Wilmington.....	DE.....	Guggenheim Capital, LLC.....		06/03/2016	2	13,808,252	14,412,219	14,412,219	(279,431)	-	-	-	-	1,081,568	368,696	2.000
	ICG SDP Fund 3B.....		Grand Duchy.....	LUX....	Intermediate Capital Managers Limited.....		03/22/2018	2	7,059,693	7,110,176	7,110,176	50,483	-	-	-	-	393,534	4,400,789	0.460
	Newstone Capital Partners III, LP.....		Wilmington.....	DE.....	Newstone Capital Partners.....		09/20/2016	2	8,464,235	8,487,932	8,487,932	(32,261)	-	-	-	-	678,576	770,431	1.250
	Newstone Capital Partners IV, L.P.....		Dallas.....	TX.....	Newstone Capital Partners.....		06/02/2019	2	169,683	235,921	235,921	66,238	-	-	-	-	-	9,830,167	1.000
	Owl Rock First Lien Insurance Fund, LP.....		New York.....	NY.....	Owl Rock Capital Advisors LLC.....		03/28/2019	3	5,144,202	4,982,064	4,982,064	(162,138)	-	-	-	-	-	-	0.500
	TCW Direct Lending VII, LLC.....		Los Angeles.....	CA.....	TCW Asset Management.....		05/14/2018	2	5,844,349	5,844,349	5,844,349	-	-	-	-	-	327,032	3,993,014	0.400
	Vista Credit Opportunities Fund II - B, L.P.....		San Francisco.....	CA.....	Vista Credit Opportunities Managment.....		06/01/2016	2	4,185,929	4,185,929	4,185,929	-	-	-	-	-	264,095	1,617,139	1.000
	Vista Credit Opportunities Fund II, L.P.....		Wilmington.....	DE.....	Vista Credit Opportunities Managment.....		05/10/2017	2	1,814,884	1,814,884	1,814,884	-	-	-	-	-	137,320	1,046,928	0.420
1799999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Desig Not Assigned - Unaffiliated.....									54,270,228	55,020,410	55,020,410	(314,861)	0	0	0	0	3,474,152	29,715,941	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
E07	Blackstone Infrastructure Partners, L.P.....		New York.....	NY.....	Blackstone Group.....		03/14/2019	3	721,432	708,213	708,213	(13,219)	-	-	-	-	-	3,266,538	0.050
	Brookfield Infrastructure Fund IV-B, LP.....		Toronto.....	CAN...	Brookfield Asset Management Inc.....		11/05/2019	3	2,691,012	2,691,012	2,691,012	-	-	-	-	-	-	6,321,326	0.050
	Clearlake Capital Partners V.....		Santa Monica.....	CA.....	Clearlake Capital.....		12/05/2017	3	1,333,145	1,814,009	1,814,009	343,102	-	-	-	-	136,006	668,714	0.060
	Dyal Capital Partners III.....		New York.....	NY.....	NB Dyal Associates III, LP.....		09/30/2016	3	3,961,862	4,512,444	4,512,444	(84,717)	-	-	-	-	456,516	4,530,607	0.140
	Dyal Capital Partners III Co-Invest Moonrise LP.....		New York.....	NY.....	NB Dyal Associates III, LP.....		07/25/2017	3	1,480,331	1,905,598	1,905,598	79,723	-	-	-	-	-	-	5.690
	Dyal Capital Partners IV.....		New York.....	NY.....	NB Dyal Associates III, LP.....		06/11/2018	3	401,157	372,342	372,342	(7,109)	-	-	-	-	28,419	5,618,512	0.110
	Fundamental Partners III, L.P.....		Wilmington.....	DE.....	Fundamental Advisors.....		05/18/2017	3	4,579,923	4,673,777	4,673,777	41,065	-	-	-	-	586,445	1,997,313	0.700
	Global Infrastructure Partners IV-A/B, LP.....		New York.....	NY.....	Global Infrastructure Partners.....		10/23/2019	3	182,182	182,182	182,182	-	-	-	-	-	-	10,672,387	0.050
	ICG Europe VII.....		St Helier.....	JEY....	Intermediate Capital Managers Limited.....		08/24/2018	2	2,022,984	2,112,566	2,112,566	104,006	-	-	-	(11,325)	108	4,142,949	0.120
	Landmark Equity Partners XVI, LP.....		Wilmington.....	DE.....	Landmark Partners.....		12/06/2018	3	2,030,896	2,290,721	2,290,721	259,825	-	-	-	-	1,013	5,970,117	0.170
	Peppertree Capital Fund VII, LP.....		Wilmington.....	DE.....	Peppertree Capital Management.....		11/28/2018	3	8,350,000	8,621,702	8,621,702	271,702	-	-	-	-	-	1,650,000	2.000
	TPG Healthcare Partners, L.P.....		Fort Worth.....	TX.....	TPG Partners.....		10/01/2019	3	25,738	25,738	25,738	-	-	-	-	-	-	974,262	0.040
	TPG Partners VIII, L.P.....		Fort Worth.....	TX.....	TPG Partners.....		10/01/2019	3	6,047	6,047	6,047	-	-	-	-	-	-	593,953	0.010
	Vista Equity Partners Fund VII, L.P.....		Austin.....	TX.....	Vista Equity Partners, LLC.....		01/24/2019	3	1,007,549	953,124	953,124	(54,425)	-	-	-	-	-	2,989,548	0.030
	Whitehorse Liquidity Partners III LP.....		Wilmington.....	DE.....	Whitehorse Liquidity Partners Inc.....		10/30/2019	3	2,854,331	2,854,331	2,854,331	-	-	-	-	-	-	3,310,893	0.310
	Yukon Capital Partners III, LP.....		Minneapolis.....	MN.....	Yukon Partners.....		07/18/2017	2	3,302,799	3,302,799	3,302,799	-	-	-	-	-	311,792	2,678,748	1.270
1999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....									34,951,388	37,026,605	37,026,605	939,953	0	0	0	(11,325)	1,520,299	55,385,867	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated																			
	Olentangy RE LLC.....		Columbus.....	OH.....	Nationwide Life and Annuity Insurance Company.....		01/13/2010	.....	.....67,000,000	77,823,242	77,823,242	2,348,108	-	-	-	-	-	-	100.000
2099999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated..									67,000,000	77,823,242	77,823,242	2,348,108	0	0	0	0	0	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	AEW Core Property Trust (U.S.), Inc.....		Baltimore.....	MD.....	AEW Core Property Trust.....		02/21/2019	.....	.....15,439,807	15,693,847	15,693,847	254,040	-	-	-	-	439,807	-	0.170
	Almanac Realty Securities VIII, L.P.....		Dover.....	DE.....	Almanac Realty Partners.....		12/21/2018	.....	.....1,422,067	1,256,499	1,256,499	(165,568)	-	-	-	-	-	13,552,093	0.750
	Bell Institutional Fund V, LLC.....		Greensboro.....	NC.....	Bell Partners.....		05/28/2015	.....	.....13,199,721	16,533,050	16,533,050	374,253	-	-	-	-	1,672,661	449,998	5.260
	Crow Holdings Multi-Family Build-To-Hold Fund, LP...		Dover.....	DE.....	Crow Holdings Capital Partners, LLC.....		06/25/2019	.....	.....5,000,000	4,951,948	4,951,948	(48,052)	-	-	-	-	-	5,000,000	5.360
	Crow Holdings Realty Partners VII, LP.....		Wilmington.....	DE.....	Crow Holdings Capital Partners, LLC.....		05/01/2015	.....	.....5,840,317	6,220,526	6,220,526	238,823	-	-	-	-	536,778	1,020,860	0.670
	Crow Holdings Retail Fund II, L.P.....		Dover.....	DE.....	Crow Holdings Capital Partners, LLC.....		10/21/2016	.....	.....5,685,471	5,972,306	5,972,306	299,733	-	-	-	-	145,411	3,280,498	2.250
	Dayton Housing LLC.....		St Louis.....	MO.....	MBS Dayton Housing Inc.....		05/17/2019	.....	.....79,273	79,273	79,273	-	-	-	-	-	-	2,485,300	0.860

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
E07.1	Dermody Properties Industrial Fund II, LP.....		Dover.....	DE.....	Dermody GP II, LLC.....		12/27/2018		6,049,309	5,537,306	5,537,306	(512,003)	-	-	-	-	-	8,950,691	2.420
	DivcoWest Fund V, L.P.....		Dover.....	DE.....	DivcoWest Fund V GP, L.P.....		06/23/2017		3,338,542	3,426,109	3,426,109	143,642	-	-	-	-	-	1,678,878	0.320
	Exeter Industrial Value Fund IV, L.P.....		Dover.....	DE.....	Exeter Property Group IV, L.P.....		10/24/2016		8,500,000	9,330,232	9,330,232	605,523	-	-	-	-	-	1,500,000	1.000
	GEM Realty Fund VI, LP.....		Wilmington.....	DE.....	GEM Capital, LP.....		04/15/2016		2,238,911	2,099,505	2,099,505	(117,915)	-	-	-	-	-	9,574,065	1.200
	Harrison Street Real Estate Partners VII, L.P.....		Dover.....	DE.....	Harrison Street.....		03/12/2019		2,033,840	1,846,298	1,846,298	(187,542)	-	-	-	-	-	7,956,272	0.770
	Helios Devco LLC.....		Washington.....	DC.....	Sol Systems LLC.....		05/23/2018		1,260	1,260	1,260	3,175	-	-	-	-	-	-	13.000
	Helios Infracore LLC.....		Washington.....	DC.....	Sol Systems LLC.....		12/22/2017		3,673,841	2,620,107	2,620,107	(769,742)	-	-	-	-	-	9,249,679	6.500
	HSREP VI Co-Investment 3, L.P.....		Dover.....	DE.....	Harrison Street.....		05/02/2018		7,681,404	7,898,775	7,898,775	255,053	-	-	-	-	-	318,596	5.650
	HSREP VII Co-Investment, L.P.....		New York.....	NY.....	Harrison Street.....		05/02/2019		669,127	639,910	639,910	(29,217)	-	-	-	-	-	1,838,848	1.410
	Madison Realty Capital Debt Fund IV, LP.....		Dover.....	DE.....	Madison Realty Capital.....		04/22/2019		6,664,425	6,993,656	6,993,656	329,231	-	-	-	-	206,720	3,759,363	0.890
	PCCP Credit IX, LP.....		Dover.....	DE.....	PCCP Credit IX GP, LLC.....		03/28/2017		5,201,843	5,231,188	5,231,188	29,345	-	-	-	-	327,510	12,017,600	1.750
	PCCP Equity VII, LP.....		Dover.....	DE.....	PCCP, LP.....		05/10/2016		4,891,952	5,944,653	5,944,653	(535,520)	-	-	-	-	1,156,471	2,390,711	1.500
	PCCP Equity VIII, LP.....		Dover.....	DE.....	PCCP, LP.....		09/18/2018		6,022,497	6,013,463	6,013,463	100,750	-	-	-	-	-	8,900,282	1.670
	US Government Building Open-End Feeder 1, LP.....		San Antonio.....	TX.....	USAA Equity Advisors.....		03/01/2019		9,133,530	9,159,154	9,159,154	25,625	-	-	-	-	133,530	-	1.440
	US Regional Logistics Program II, L.P.....		Dover.....	DE.....	US RLP GP, LLC.....		01/12/2018		2,700,000	2,888,249	2,888,249	109,262	-	-	-	-	-	7,300,000	10.000
	US Regional Logistics Program, L.P.....		Dover.....	DE.....	US RLP GP, LLC.....		10/18/2016		6,781,932	9,282,850	9,282,850	1,068,359	-	-	-	-	234,207	3,938,367	6.670
	Walton Street Real Estate Fund VIII, LP.....		Wilmington.....	DE.....	Walton Street Capital, LLC.....		05/18/2016		7,683,859	9,543,076	9,543,076	858,291	-	-	-	-	-	7,331,551	1.000
	Waterton Residential Property Venture XIII, L.P.....		Dover.....	DE.....	Waterton Venture XIII GP, LLC.....		11/03/2017		2,804,996	2,885,716	2,885,716	152,476	-	-	-	-	18,056	2,175,202	0.670
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....									132,737,924	142,048,956	142,048,956	2,482,022	0	0	0	0	4,871,151	114,668,854	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated																			
	NW REI (NLAIC), LLC.....		Columbus.....	OH.....	Nationwide Life and Annuity Insurance Company.....		02/29/2016		19,376,548	21,730,374	21,730,374	2,353,826	-	-	-	-	209,340	-	100.000
2299999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated.....									19,376,548	21,730,374	21,730,374	2,353,826	0	0	0	0	209,340	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated																			
	Nationwide SBL, LLC.....		Columbus.....	OH.....	Nationwide Life and Annuity Insurance Company.....		10/31/2018		3,000,000	90,813	90,813	(2,694,181)	-	-	-	-	-	-	100.000
2699999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated.....									3,000,000	90,813	90,813	(2,694,181)	0	0	0	0	0	0	XXX
Collateral Loans - Unaffiliated																			
	Smart Collateralized Loan_48117796780.....		Chagrin Falls.....	OH.....	Nationwide Life and Annuity Insurance Company.....		12/14/2018		131,396	131,396	120,872	-					46,311	118,058	
	Smart Collateralized Loan_48118021118.....		Valley City.....	OH.....	Nationwide Life and Annuity Insurance Company.....		12/14/2018		99,855	99,855	100,377	-					4,910		
	Smart Collateralized Loan_55000000087.....		Shaker Heights.....	OH.....	Nationwide Life and Annuity Insurance Company.....		12/14/2018		59,455	59,455	59,797	-					7,132	40,296	
	Smart Collateralized Loan_5500001033.....		Cincinnati.....	OH.....	Nationwide Life and Annuity Insurance Company.....		12/14/2018		923,953	923,953	920,426	-					108,568		
	Smart Collateralized Loan_5500003459.....		Essex Jct.....	VT.....	Nationwide Life and Annuity Insurance Company.....		12/14/2018		1,987,774	1,987,774	1,688,975	-					2,897	2,457,684	
	Smart Collateralized Loan_5500004064.....		Bay Village.....	OH.....	Nationwide Life and Annuity Insurance Company.....		12/14/2018		59,192	59,192	59,475	-					9,497	40,549	
2999999. Total - Collateral Loans - Unaffiliated.....									3,261,625	3,261,625	2,949,922	0	0	0	0	0	179,315	2,656,587	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	ST GA Fund NW 2018 LLC.....		Atlanta.....	GA.....	SunTrust Community Capital LLC.....		12/27/2018		262,870	90,500	90,500	-	(86,515)	-	-	-	-	-	3.300
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated.....									262,870	90,500	90,500	0	(86,515)	0	0	0	0	0	XXX
4899999. Subtotal - Unaffiliated.....									225,484,035	237,448,096	237,136,393	3,107,114	(86,515)	0	0	(11,325)	10,044,917	202,427,249	XXX
4999999. Subtotal - Affiliated.....									89,376,548	99,644,429	99,644,429	2,007,753	0	0	0	0	209,340	0	XXX
5099999. Totals.....									314,860,583	337,092,525	336,780,822	5,114,867	(86,515)	0	0	(11,325)	10,254,257	202,427,249	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE.....	Ares Management.....	06/23/2017.....	2	.....	.....1,458,464	.....	.....0.200
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE.....	GSO Capital Partners LP.....	06/03/2016.....	2	.....	.....1,659,239	.....	.....0.150
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE.....	Guggenheim Capital, LLC.....	06/03/2016.....	2	.....	.....3,824,263	.....	.....2.000
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX.....	Intermediate Capital Managers Limited.....	03/22/2018.....	2	.....	.....5,408,919	.....	.....0.460
	Newstone Capital Partners III, LP.....	Wilmington.....	DE.....	Newstone Capital Partners.....	09/20/2016.....	2	.....	.....1,382,470	.....	.....1.250
	Newstone Capital Partners IV, L.P.....	Dallas.....	TX.....	Newstone Capital Partners.....	06/02/2019.....	2	339,516	.....	.....	.....1.000
	Owl Rock First Lien Insurance Fund, LP.....	New York.....	NY.....	Owl Rock Capital Advisors LLC.....	03/28/2019.....	3	5,144,202	.....	.....	.....0.500
	TCW Direct Lending VII, LLC.....	Los Angeles.....	CA.....	TCW Asset Management.....	05/14/2018.....	2	.....	.....3,383,361	.....	.....0.400
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA.....	Vista Credit Opportunities Managment.....	06/01/2016.....	2	.....	.....1,640,356	.....	.....1.000
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE.....	Vista Credit Opportunities Managment.....	05/10/2017.....	2	.....	.....1,308,200	.....	.....0.420
1799999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated							5,483,718	20,065,272	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated										
E08	Blackstone Infrastructure Partners, L.P.....	New York.....	NY.....	Blackstone Group.....	03/14/2019.....	3	733,462	.....	.....	.....0.050
	Brookfield Infrastructure Fund IV-B, LP.....	Toronto.....	CAN.....	Brookfield Asset Management Inc.....	11/05/2019.....	3	2,691,012	.....	.....	.....0.050
	Clearlake Capital Partners V.....	Santa Monica.....	CA.....	Clearlake Capital.....	12/05/2017.....	3	.....	.....666,966	.....	.....0.060
	Dyal Capital Partners III.....	New York.....	NY.....	NB Dyal Associates III, LP.....	09/30/2016.....	3	.....	.....666,206	.....	.....0.140
	Dyal Capital Partners III Co-Invest Moonrise LP.....	New York.....	NY.....	NB Dyal Associates III, LP.....	07/25/2017.....	3	.....	.....1,610	.....	.....5.690
	Dyal Capital Partners IV.....	New York.....	NY.....	NB Dyal Associates III, LP.....	06/11/2018.....	3	.....	.....300,000	.....	.....0.110
	Fundamental Partners III, L.P.....	Wilmington.....	DE.....	Fundamental Advisors.....	05/18/2017.....	3	.....	.....887,166	.....	.....0.700
	Global Infrastructure Partners IV-A/B, LP.....	New York.....	NY.....	Global Infrastructure Partners.....	10/23/2019.....	3	182,182	.....	.....	.....0.050
	ICG Europe VII.....	St Helier.....	JEY.....	Intermediate Capital Managers Limited.....	08/24/2018.....	2	.....	.....1,620,754	.....	.....0.120
	Landmark Equity Partners XVI, LP.....	Wilmington.....	DE.....	Landmark Partners.....	12/06/2018.....	3	.....	.....2,186,601	.....	.....0.170
	Peppertree Capital Fund VII, LP.....	Wilmington.....	DE.....	Peppertree Capital Management.....	11/28/2018.....	3	.....	.....5,850,000	.....	.....2.000
	TPG Healthcare Partners, L.P.....	Fort Worth.....	TX.....	TPG Partners.....	10/01/2019.....	3	25,738	.....	.....	.....0.040
	TPG Partners VIII, L.P.....	Fort Worth.....	TX.....	TPG Partners.....	10/01/2019.....	3	6,047	.....	.....	.....0.010
	Vista Equity Partners Fund VII, L.P.....	Austin.....	TX.....	Vista Equity Partners, LLC.....	01/24/2019.....	3	1,007,960	.....	.....	.....0.030
	Whitehorse Liquidity Partners III LP.....	Wilmington.....	DE.....	Whitehorse Liquidity Partners Inc.....	10/30/2019.....	3	3,100,123	.....	.....	.....0.310
	Yukon Capital Partners III, LP.....	Minneapolis.....	MN.....	Yukon Partners.....	07/18/2017.....	2	.....	.....2,065,923	.....	.....1.270
1999999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated							7,746,524	14,245,226	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated										
	AEW Core Property Trust (U.S.), Inc.....	Baltimore.....	MD.....	AEW Core Property Trust.....	02/21/2019.....	.....	.....15,439,807	.....	.....	.....0.170
	Almanac Realty Securities VIII, L.P.....	Dover.....	DE.....	Almanac Realty Partners.....	12/21/2018.....	.....	.....	.....1,492,852	.....	.....0.750
	Bell Institutional Fund VII, L.P.....	Dover.....	DE.....	Bell Partners.....	10/30/2019.....	.....	.....(1,444)	.....	.....	.....1.000
	Crow Holdings Multi-Family Build-To-Hold Fund, LP.....	Dover.....	DE.....	Crow Holdings Capital Partners, LLC.....	06/25/2019.....	.....	.....5,000,000	.....	.....	.....5.360
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE.....	Crow Holdings Capital Partners, LLC.....	05/01/2015.....	.....	.....	.....90,161	.....	.....0.670
	Crow Holdings Retail Fund II, L.P.....	Dover.....	DE.....	Crow Holdings Capital Partners, LLC.....	10/21/2016.....	.....	.....	.....2,338,065	.....	.....2.250
	Dayton Housing LLC.....	St Louis.....	MO.....	MBS Dayton Housing Inc.....	05/17/2019.....	.....	.....79,273	.....	.....	.....0.860
	Dermody Properties Industrial Fund II, LP.....	Dover.....	DE.....	Dermody GP II, LLC.....	12/27/2018.....	.....	.....	.....5,080,470	.....	.....2.420
	DivcoWest Fund V, L.P.....	Dover.....	DE.....	DivcoWest Fund V GP, L.P.....	06/23/2017.....	.....	.....	.....849,011	.....	.....0.320
	Dominion Arms SP LLC.....	Norfolk.....	VA.....	Dominion Arms SP MM LLC.....	12/12/2018.....	.....	.....	.....(44,762)	.....	.....12.380
	Exeter Industrial Value Fund IV, L.P.....	Dover.....	DE.....	Exeter Property Group IV, L.P.....	10/24/2016.....	.....	.....	.....3,000,000	.....	.....1.000
	GEM Realty Fund VI, LP.....	Wilmington.....	DE.....	GEM Capital, LP.....	04/15/2016.....	.....	.....	.....1,533,000	.....	.....1.200
	Georgia Housing Tax Credit Fund LLC.....	Atlanta.....	GA.....	Georgia Equity Investors, LLC.....	10/09/2018.....	.....	.....	.....240	.....	.....

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Harrison Street Real Estate Partners VII, L.P.....	Dover.....	DE.....	Harrison Street.....	03/12/2019.		2,033,840	.....		.....0.770
	Helios Devco LLC.....	Washington.....	DC.....	Sol Systems LLC.....	05/23/2018.			40,079		13.000
	Helios Infracore LLC.....	Washington.....	DC.....	Sol Systems LLC.....	12/22/2017.			1,728,206		6.500
	HSREP VI Co-Investment 3, L.P.....	Dover.....	DE.....	Harrison Street.....	05/02/2018.			1,920,000		5.650
	HSREP VII Co-Investment, L.P.....	New York.....	NY.....	Harrison Street.....	05/02/2019.		669,127			1.410
	Laurel Hill GQ LLC.....	Madison.....	WI.....	Laurel Hill GQ Managing Member LLC.....	09/24/2018.			690,676		1.000
	Madison Realty Capital Debt Fund IV, LP.....	Dover.....	DE.....	Madison Realty Capital.....	04/22/2019.		6,782,186			0.890
	PCCP Credit IX, LP.....	Dover.....	DE.....	PCCP Credit IX GP, LLC.....	03/28/2017.			1,540,000		1.750
	PCCP Equity VII, LP.....	Dover.....	DE.....	PCCP, LP.....	05/10/2016.			103,678		1.500
	PCCP Equity VIII, LP.....	Dover.....	DE.....	PCCP, LP.....	09/18/2018.			4,150,772		1.670
	US Government Building Open-End Feeder 1, LP.....	San Antonio.....	TX.....	USAA Equity Advisors.....	03/01/2019.		9,281,996			1.440
	US Regional Logistics Program II, L.P.....	Dover.....	DE.....	US RLP GP, LLC.....	01/12/2018.			1,100,000		10.000
	US Regional Logistics Program, L.P.....	Dover.....	DE.....	US RLP GP, LLC.....	10/18/2016.			1,480,874		6.670
	Walton Street Real Estate Fund VIII. LP.....	Wilmington.....	DE.....	Walton Street Capital, LLC.....	05/18/2016.			2,466,648		1.000
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE.....	Waterton Venture XIII GP, LLC.....	11/03/2017.			1,419,713		0.670
219999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....							39,284,785	30,979,683	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated										
	NW REI (NLAIC), LLC.....	Columbus.....	OH.....	Nationwide Life and Annuity Insurance Company.....	02/29/2016.			948,326		100.000
2299999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated.....							0	948,326	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated										
	Nationwide SBL, LLC.....	Columbus.....	OH.....	Nationwide Life and Annuity Insurance Company.....	10/31/2018.			2,000,000		100.000
2699999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated.....							0	2,000,000	0	XXX
Collateral Loans - Unaffiliated										
	Smart Collateralized Loan_5500001033.....	Cincinnati.....	OH.....	Nationwide Life and Annuity Insurance Company.....	12/14/2018.			358,690		
	Smart Collateralized Loan_5500004064.....	Bay Village.....	OH.....	Nationwide Life and Annuity Insurance Company.....	12/15/2018.			39,449		
2999999. Total - Collateral Loans - Unaffiliated.....							0	398,139	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
	MPC IN DINO MCF LLC.....	Atlanta.....	GA.....	STCE State HTC Manager LLC.....	04/23/2018.			86		9.500
	ST GA Fund NW 2018 LLC.....	Atlanta.....	GA.....	SunTrust Community Capital LLC.....	12/27/2018.			1,015		3.300
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated.....							0	1,101	0	XXX
4899999. Subtotal - Unaffiliated.....							52,515,027	65,689,421	0	XXX
4999999. Subtotal - Affiliated.....							0	2,948,326	0	XXX
5099999. Totals.....							52,515,027	68,637,747	0	XXX

E08.1

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	NW REI (NLAIC), LLC.....	Columbus.....	OH.	Distribution.....	02/29/2016.	10/31/2019.	13,179,030	0	0	0	0	0	0	13,179,030	...13,179,030	0	0	0	0
2299999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated.....								0	0	0	0	0	0	13,179,030	...13,179,030	0	0	0	0
Collateral Loans - Unaffiliated																			
	Smart Collateralized Loan_48117796780.....	Chagrin Falls.....	OH.	Distribution.....	12/14/2018.	12/31/2019.	19,898	.....	.....	.....	.....	.....0	.....	.....19,898	19,898	.....	.....	.....0	.....
	Smart Collateralized Loan_48118021118.....	Valley City.....	OH.	Distribution.....	12/14/2018.	12/31/2019.	308	.....	.....	.....	.....	.....0	.....	.....308	308	.....	.....	.....0	.....
	Smart Collateralized Loan_5500000087.....	Shaker Heights.....	OH.	Distribution.....	12/14/2018.	12/31/2019.	21,187	.....	.....	.....	.....	.....0	.....	.....21,187	21,187	.....	.....	.....0	.....
	Smart Collateralized Loan_5500003459.....	Essex Jct.....	VT..	Distribution.....	12/14/2018.	12/31/2019.	628,646	.....	.....	.....	.....	.....0	.....	.....628,646	628,646	.....	.....	.....0	.....
	Smart Collateralized Loan #48119075627.....	Powell.....	OH.	Distribution.....	12/14/2018.	06/30/2019.	204,092	.....	.....	.....	.....	.....0	.....	.....204,092	204,092	.....	.....	.....0	.....
	Smart Collateralized Loan #48119106883.....	Wadsworth.....	OH.	Distribution.....	12/14/2018.	06/30/2019.	17,372	.....	.....	.....	.....	.....0	.....	.....17,372	17,372	.....	.....	.....0	.....
	Smart Collateralized Loan #5500003905.....	Orange.....	OH.	Distribution.....	12/14/2018.	06/30/2019.	642,746	.....	.....	.....	.....	.....0	.....	.....642,746	642,746	.....	.....	.....0	.....
	Smart Collateralized Loan #5500001919.....	Burlington.....	VT..	Distribution.....	12/14/2018.	06/30/2019.	139,187	.....	.....	.....	.....	.....0	.....	.....139,187	139,187	.....	.....	.....0	.....
2999999. Total - Collateral Loans - Unaffiliated.....								0	0	0	0	0	0	1,673,436	1,673,436	0	0	0	0
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	MPC IN DINO MCF LLC.....	Atlanta.....	GA..	Fully Amortized.....	04/23/2018.	12/31/2019.	.....	.....	.....(86)	.....	.....	.....(86)	.....	.....	.....	.....	.....	.....0	.....
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated.....								0	0	(86)	0	(86)	0	0	0	0	0	0	0
4899999. Subtotal - Unaffiliated.....								21,143,732	0	(710,016)	0	(710,016)	0	21,078,512	...21,079,831	(125)	1,444	1,319	0
4999999. Subtotal - Affiliated.....								13,179,030	0	0	0	0	0	13,179,030	...13,179,030	0	0	0	0
5099999. Totals.....								34,322,762	0	(710,016)	0	(710,016)	0	34,257,542	...34,258,861	(125)	1,444	1,319	0

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
							NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification				Code	n	Bond CHAR																	
U.S. Government - Issuer Obligations																							
742651	DJ	8	Private Export Funding Corp Nt.....				1FE	4,965,950	104.926	5,246,295	5,000,000	4,993,242		3,244			4.300	4.373	JD	9,556	215,000	11/17/2009.	12/15/2021.
912810	EJ	3	U S Treasury Bd.....				1	111,875	108.836	108,836	100,000	101,300		(873)			8.125	7.112	MN	1,049	8,125	08/14/1995.	05/15/2021.
912810	EN	4	U S Treasury Bd.....	SD			1	518,906	116.891	584,453	500,000	504,006		(1,212)			7.625	7.310	MN	4,923	38,125	01/21/1993.	11/15/2022.
912828	3P	3	U S Treasury Nt.....	SD			1	117,624	102.664	123,197	120,000	118,248		325			2.250	2.563	JD	7	2,700	01/19/2018.	12/31/2024.
912828	6B	1	U S Treasury Nt.....	SD			1	1,000,434	106.055	1,060,547	1,000,000	1,000,413		(21)			2.625	2.620	FA	9,915	13,125	03/14/2019.	02/15/2029.
0199999.	U.S. Government - Issuer Obligations.....							6,714,789	XXX	7,123,328	6,720,000	6,717,209	0	1,463	0	0	XXX	XXX	XXX	25,450	277,075	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																							
36209M	YH	1	GNMA I PTC #476012.....				4	27,098	110.312	30,147	27,329	27,146		7			6.500	6.783	MON	148	1,776	04/21/1998.	05/15/2028.
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1.....				4	180,459	112.383	197,257	175,523	175,745		(671)			6.750	6.296	MON	987	11,848	06/10/2002.	06/15/2028.
0299999.	U.S. Government - Residential Mortgage-Backed Securities.....							207,557	XXX	227,404	202,852	202,891	0	(664)	0	0	XXX	XXX	XXX	1,135	13,624	XXX	XXX
0599999.	Total - U.S. Government.....							6,922,346	XXX	7,350,732	6,922,852	6,920,100	0	799	0	0	XXX	XXX	XXX	26,585	290,699	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
13063A	5G	5	California St GO Bld Amer Bd Txbl Var Pu.....				1	10,578,584	160.402	11,564,984	7,210,000	10,296,050		(101,615)			7.550	4.267	AO	136,089	544,355	02/07/2017.	04/01/2039.
13063A	7D	0	California St GO Bld Amer Bd.....	SD			1	13,759,305	152.702	16,613,978	10,880,000	13,322,894		(67,659)			7.300	5.432	AO	198,560	794,240	05/01/2012.	10/01/2039.
13063B	FR	8	California St GO Bld Amer Bd.....				1	7,842,763	160.123	10,343,946	6,460,000	7,642,160		(29,380)			7.625	6.043	MS	164,192	492,575	07/19/2011.	03/01/2040.
13063D	GD	4	California St GO Txbl-Ref.....				2	25,847,010	112.485	27,558,825	24,500,000	25,652,110		(116,592)			4.500	3.830	AO	275,625	1,102,500	04/18/2018.	04/01/2033.
13063D	GE	2	California St GO Txbl-Ref.....				2	7,371,840	110.800	7,756,000	7,000,000	7,318,301		(32,030)			4.600	3.949	AO	80,500	322,000	04/18/2018.	04/01/2038.
20772J	AA	0	Connecticut St GO School Const Bd Ser B.....				1	10,060,400	119.941	11,994,100	10,000,000	10,038,098		(2,925)			5.295	5.245	AO	132,375	529,500	10/06/2010.	10/01/2029.
373385	CB	7	Georgia St GO Txbl - Ser B.....				2	14,722,038	103.662	15,373,075	14,830,000	14,732,207		4,182			3.300	3.351	FA	203,913	489,390	07/20/2017.	02/01/2037.
373385	DM	2	Georgia St GO Txbl Tranche 2 Ser B.....				1	6,122,464	108.268	6,615,175	6,110,000	6,120,927		(1,077)			3.700	3.675	JJ	113,035	219,162	07/19/2018.	07/01/2032.
373385	DN	0	Georgia St GO Txbl Tranche 2 Ser B.....				2	3,707,548	107.854	3,990,598	3,700,000	3,706,619		(651)			3.750	3.725	JJ	69,375	134,510	07/19/2018.	07/01/2033.
373385	DP	5	Georgia St GO Txbl Tranche 2 Ser B.....				1	5,944,080	107.438	6,446,280	6,000,000	5,947,681		2,645			3.800	3.879	JJ	114,000	221,033	09/11/2018.	07/01/2034.
373385	FG	3	Georgia St GO Txbl.....				2	6,559,232	101.921	6,685,235	6,559,232	6,559,232					2.900	2.900	JJ	86,126		06/20/2019.	07/01/2034.
452152	FA	4	Illinois St GO Bld Amer Bd Ser 3.....				1	5,088,250	117.367	5,868,350	5,000,000	5,068,990		(2,566)			6.725	6.580	AO	84,063	336,250	04/29/2010.	04/01/2035.
57582R	YN	0	Massachusetts St GO Ref Ser D.....				4	19,340,000	95.968	18,560,211	19,340,000	19,340,000					2.663	2.663	MS	155,938		08/27/2019.	09/01/2039.
57582R	YP	5	Massachusetts St GO Tcbl Ref Ser D.....				4	6,075,000	95.187	5,782,610	6,075,000	6,075,000					2.813	2.813	MS	51,742		08/27/2019.	09/01/2043.
882724	HC	4	Texas St GO Txbl Public Fin Auth.....				2	4,195,000	108.738	4,561,559	4,195,000	4,195,000					3.749	3.749	AO	39,318	166,008	08/29/2018.	10/01/2031.
882724	HD	2	Texas St GO Txbl Public Fin Auth.....				2	6,750,000	108.958	7,354,665	6,750,000	6,750,000					3.819	3.819	AO	64,446	272,104	08/29/2018.	10/01/2032.
882724	QN	0	Texas St GO Txbl-Ref-State of Tx Hwy Imp.....				2	50,000	101.290	50,645	50,000	50,000					2.964	2.964	AO	82		11/14/2019.	04/01/2034.
882724	QP	5	Texas St GO Txbl-Ref-State of Tx Hwy Imp.....				2	95,000	100.998	95,948	95,000	95,000					3.211	3.211	AO	169		11/14/2019.	04/01/2044.
1199999.	U.S. States, Territories & Possessions - Issuer Obligations.....							154,108,514	XXX	167,216,184	144,754,232	152,910,269	0	(347,668)	0	0	XXX	XXX	XXX	1,969,548	5,623,627	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....							154,108,514	XXX	167,216,184	144,754,232	152,910,269	0	(347,668)	0	0	XXX	XXX	XXX	1,969,548	5,623,627	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
167486	HL	6	Chicago IL GO Ser B.....				1	10,000,000	108.213	10,821,300	10,000,000	10,000,000					6.207	6.207	JJ	310,350	620,700	01/14/2010.	01/01/2032.
199507	3S	1	Columbus OH City Sch Dist GO Ref Txbl Sc.....				2	7,419,360	112.774	7,330,310	6,500,000	7,053,576		(83,822)			4.750	3.160	JD	25,729	308,750	04/24/2015.	12/01/2026.
30382A	JB	9	Fairfax Cnty VA GO Ref Ser B.....				1	1,982,780	106.390	2,127,800	2,000,000	1,983,767		987			3.500	3.580	AO	17,500	44,528	01/29/2019.	10/01/2032.
442331	3J	1	Houston TX GO Txbl.....				2	10,000,000	109.338	10,933,800	10,000,000	10,000,000					4.061	4.061	MS	135,367	406,100	12/20/2017.	03/01/2035.
442331	3K	8	Houston TX GO Txbl.....				4	10,000,000	110.564	11,056,400	10,000,000	10,000,000					3.961	3.961	MS	132,033	396,100	12/20/2017.	03/01/2047.
45528S	5S	1	Indianapolis IN Pub Impt GO Bld Amer Bds.....				1	10,624,149	133.422	11,174,093	8,375,000	10,448,145		(64,439)			6.116	4.266	JJ	236,188	512,215	03/31/2017.	01/15/2040.
544351	MX	4	Los Angeles CA GO Txbl Ser A.....				2	7,302,251	106.594	7,792,021	7,310,000	7,303,382		619			3.790	3.800	MS	92,350	314,758	07/17/2018.	09/01/2031.

SCHEDULE D - PART 1

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

1		2		3 Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
544351	MY	2	Los Angeles CA GO Txb1 Ser A.....	.....	..	.....2	1FE	5,293,698	...106.196	5,639,008	5,310,000	5,295,336	.....	.....1,034	.....	.....	.....3.820	3.848	MS.....	67,614	230,451	07/17/2018.	09/01/2032.	
544646	ZR	6	Los Angeles CA Uni Sch Dist GO Bld Amer.....	.....	..	.....1	1FE	11,992,543	...137.862	12,056,032	8,745,000	11,628,692	.....	.....(146,945)	.....	.....	.....6.758	3.783	JJ.....	295,494	590,987	06/08/2017.	07/01/2034.	
59163P	KP	7	Metro OR GO Taxable Bond.....	.....	..	.....2	1FE	4,361,991	...102.779	4,269,440	4,154,000	4,358,004	.....	.....(3,987)	.....	.....	.....3.100	2.511	JD.....	10,731	70,110	10/10/2019.	06/01/2031.	
59163P	KS	1	Metro OR GO Txb1.....	.....	..	.....2	1FE	19,764,614	...102.589	19,636,560	19,141,000	19,736,056	.....	.....(28,557)	.....	.....	.....3.250	2.871	JD.....	51,840	338,689	06/18/2019.	06/01/2034.	
59163P	KX	0	Metro OR GO Txb1.....	.....	..	.....2	1FE	19,715,800	...102.847	20,569,400	20,000,000	19,722,274	.....	.....6,474	.....	.....	.....3.500	3.600	JD.....	58,333	381,111	05/02/2019.	06/01/2039.	
717883	SD	5	Philadelphia PA Sch Dist GO Build Amer B.....	.....	..	.....1	1FE	20,000,000	...114.808	22,961,600	20,000,000	20,000,000	.....	.....	.....	.....	.....5.060	5.060	MS.....	337,333	1,012,000	10/20/2016.	09/01/2042.	
736688	LX	8	Portland OR Comm College GO Txb1e Pensio.....	.....	..	.....2	1FE	5,000,000	...111.626	5,581,300	5,000,000	5,000,000	.....	.....	.....	.....	.....4.637	4.637	JD.....	19,321	234,426	11/07/2018.	06/01/2038.	
73723R	H9	7	Portsmouth VA GO Bld Amer Bd Ser B.....	.....	..	.....2	1FE	9,306,844	...96.621	9,058,219	9,375,000	9,308,124	.....	.....1,280	.....	.....	.....2.500	2.561	FA.....	80,729	.....	08/13/2019.	02/01/2034.	
797272	RF	0	San Digo CA Community CLG DIST Txb1-Ref.....	.....	..	.....2	1FE	300,000	...99.626	298,878	300,000	300,000	.....	.....	.....	.....	.....2.877	2.877	FA.....	1,798	.....	09/18/2019.	08/01/2033.	
797272	RG	8	San Digo CA Community CLG DIST Txb1-Ref.....	.....	..	.....2	1FE	3,888,000	...99.834	3,881,546	3,888,000	3,888,000	.....	.....	.....	.....	.....3.316	3.316	FA.....	26,860	.....	09/18/2019.	08/01/2041.	
797272	RH	6	San Digo CA Community CLG DIST Txb1-Ref.....	.....	..	.....2	1FE	1,247,000	...100.376	1,251,689	1,247,000	1,247,000	.....	.....	.....	.....	.....2.977	2.977	FA.....	7,734	.....	09/18/2019.	08/01/2034.	
1899999	U.S.	Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....							158,199,030	XXX	166,439,396	151,345,000	157,272,356	0	(317,356)	0	0	XXX	XXX	XXX	1,907,304	5,460,925	XXX	XXX
2499999	Total - U.S.	Political Subdivisions of States, Territories & Possessions.....							158,199,030	XXX	166,439,396	151,345,000	157,272,356	0	(317,356)	0	0	XXX	XXX	XXX	1,907,304	5,460,925	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations

010869	HT	5				1	1FE			21,138,250	77.621	27,167,350	35,000,000	23,913,169		1,018,691				4.401	N/A			02/24/2017	10/01/2028
02765U	CR	3				4	1FE			10,686,544	138.798	12,464,060	8,980,000	10,585,988		(37,494)			6.053	4.768	FA	205,345	543,559	04/05/2017	02/15/2043
02765U	CY	8				1	1FE			10,019,200	139.249	11,836,165	8,500,000	9,916,030		(30,231)			6.449	5.212	FA	207,085	548,165	02/07/2017	02/15/2044
02765U	PH	1				1	1FE			4,834,000	99.454	4,807,606	4,834,000	4,834,000					3.014	3.014	FA	10,927		11/06/2019	02/15/2031
02765U	PJ	7				1	1FE			5,092,000	99.426	5,062,772	5,092,000	5,092,000					3.114	3.114	FA	11,892		11/06/2019	02/15/2032
114894	ZR	2				1	1FE			1,457,500	99.433	1,449,236	1,457,500	1,457,500					2.734	2.734	AO	4,428		11/01/2019	10/01/2030
114894	ZS	0				1	1FE			3,510,800	98.912	3,472,603	3,510,800	3,510,800					2.814	2.814	AO	10,977		11/01/2019	10/01/2031
114894	ZU	5				1	1FE			1,273,000	99.220	1,263,071	1,273,000	1,273,000					3.034	3.034	AO	4,291		11/01/2019	10/01/2033
114894	ZV	3				1	1FE			1,578,450	99.398	1,568,948	1,578,450	1,578,450					3.084	3.084	AO	5,409		11/01/2019	10/01/2034
114894	ZW	1				1	1FE			2,044,450	100.444	2,053,527	2,044,450	2,044,450					3.477	3.477	AO	7,898		11/01/2019	10/01/2043
13033W	3Y	7				4	1FE			25,397,750	139.351	27,870,200	20,000,000	25,178,662		(78,802)			6.486	4.827	MN	165,753	1,297,200	02/14/2017	05/15/2049
13077C	TL	8				1	1FE			5,778,476	141.338	6,218,872	4,400,000	5,690,748		(34,703)			6.484	4.383	MN	47,549	285,296	05/16/2017	11/01/2041
167593	AP	7				1	1FE			9,758,175	145.044	10,878,300	7,500,000	9,532,414		(64,283)			6.145	4.139	JJ	230,438	460,875	04/07/2016	01/01/2040
167593	H7	0				1	1FE			11,690,000	121.228	14,171,553	11,690,000	11,690,000					4.572	4.572	JJ	267,233	295,441	12/06/2018	01/01/2054
167593	L7	5				2	1FE			9,783,000	111.336	11,133,600	10,000,000	9,786,206		3,206			4.375	4.500	JJ	218,750	241,840	12/06/2018	01/01/2053
167725	AC	4				4	1FE			6,900,968	135.092	7,092,330	5,250,000	6,802,043		(43,044)			6.899	4.669	JD	30,183	362,198	08/09/2017	12/01/2040
16772P	AQ	9				4	1FE			30,001,615	130.874	33,124,209	25,310,000	29,677,040		(118,085)			6.200	4.875	JD	130,768	1,569,220	02/21/2017	12/01/2040
186352	SL	5				1	1FE			4,337,366	99.678	4,306,090	4,320,000	4,336,799		(568)			2.742	2.688	JJ	29,614		09/18/2019	01/01/2028
186352	SM	3				1	1FE			3,499,000	99.122	3,468,279	3,499,000	3,499,000					2.792	2.792	JJ	24,423		09/18/2019	01/01/2029
186352	SN	1				1	1FE			7,606,000	99.141	7,540,664	7,606,000	7,606,000					2.832	2.832	JJ	53,850		09/18/2019	01/01/2030
186352	SP	6				1	1FE			5,992,000	99.181	5,942,926	5,992,000	5,992,000					2.882	2.882	JJ	43,172		09/18/2019	01/01/2031
19954K	AQ	4				2	1FE			400,000	104.183	416,732	400,000	400,000					4.059	4.059	JD	722	10,057	04/18/2019	12/15/2039
19954K	AR	2				2	1FE			250,000	105.731	264,328	250,000	250,000					4.199	4.199	JD	467	6,503	04/18/2019	12/15/2048
20281P	CS	9				1	1FE			10,000,000	107.617	10,761,700	10,000,000	10,000,000					5.653	5.653	JD	47,108	565,300	11/04/2009	06/01/2024
20281P	CT	7				1	1FE			4,188,713	129.390	4,366,913	3,375,000	4,049,766		(21,041)			6.218	4.644	JD	17,488	209,858	05/01/2012	06/01/2039
20281P	KG	6				4	1FE			10,000,000	109.753	10,975,300	10,000,000	10,000,000					4.144	4.144	JD	34,533	414,400	10/20/2016	06/01/2038
20281P	KL	5				4	1FE			5,000,000	110.343	5,517,150	5,000,000	5,000,000					4.014	4.014	JD	16,725	200,700	10/20/2016	06/01/2033

E10.1

SCHEDULE D - PART 1

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

E10.2

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
20281P	KW	1	Commonwealth PA Fin Auth Rev Txbl Ser A.....	.....	..	.....	4	.....	1FE	7,555,930	106.531	8,049,408	7,555,930	7,555,930	.....	.....	.....	.....	3.807	3.807	JD.....	23,971	151,018	05/09/2019.	06/01/2041.	
235036	4R	8	Dallas-Ft Worth Intl Arpt Rev Txbl Ref S.....	.....	..	.....	2	.....	1FE	3,705,000	97.836	3,624,824	3,705,000	3,705,000	.....	.....	.....	.....	2.554	2.554	MN.....	15,771	18,137	08/08/2019.	11/01/2030.	
235036	4S	6	Dallas-Ft Worth Intl Arpt Rev Txbl Ref S.....	.....	..	.....	2	.....	1FE	4,460,000	97.885	4,365,671	4,460,000	4,460,000	.....	.....	.....	.....	2.624	2.624	MN.....	19,505	22,431	08/08/2019.	11/01/2031.	
235036	4V	9	Dallas-Ft Worth Intl Arpt Rev Txbl Ref S.....	.....	..	.....	2	.....	1FE	9,930,000	101.055	10,034,762	9,930,000	9,930,000	.....	.....	.....	.....	3.344	3.344	MN.....	55,343	63,645	08/08/2019.	11/01/2045.	
235036	4X	5	Dallas-Ft Worth Intl Arpt Rev Txbl Ref S.....	.....	..	.....	4	.....	1FE	2,000,000	98.971	1,979,420	2,000,000	2,000,000	.....	.....	.....	.....	3.144	3.144	MN.....	10,480	12,052	08/08/2019.	11/01/2045.	
249182	LP	9	Denver City & Cnty Co Arpt Rev AMT Tax E.....	.....	..	.....	2	.....	1FE	22,720,090	107.698	24,770,540	23,000,000	22,725,502	.....	4,911	.....	.....	4.000	4.071	JD.....	76,667	920,000	08/15/2018.	12/01/2048.	
249218	AK	4	Denver CO Pub Schs Rev Taxable Ser B.....	.....	..	.....	4	.....	1FE	6,762,500	141.575	7,078,750	5,000,000	6,610,379	.....	(57,872)	.....	.....	7.017	4.403	JD.....	15,593	350,850	04/04/2017.	12/15/2037.	
254845	RM	4	Dist of Columbia WTR & SWR Taxable Ref S.....	.....	..	.....	2	.....	1FE	6,000,000	100.007	6,000,420	6,000,000	6,000,000	.....	.....	.....	.....	3.207	3.207	AO.....	29,398	.....	10/09/2019.	10/01/2048.	
31359Y	DZ	7	FNMA Strips.....	@.....	..			1		5,006,965	79.271	12,287,067	15,500,000	9,338,505		467,208				5.199	N/A				11/08/2007.	11/15/2029.
345105	JG	6	Foothill Estrn Transprt'n Txbl Toll Road.....	.....	..	.....	1	.....	2FE	3,465,000	98.654	3,418,361	3,465,000	3,465,000	.....	.....	.....	.....	3.924	3.924	JJ.....	4,532	.....	12/11/2019.	01/15/2053.	
403720	GT	6	Gwinnett Cnty GA Dev Auth Rev Txbl Gwin.....	.....	..	.....	2	.....	1FE	1,876,331	108.444	2,033,325	1,875,000	1,876,226	.....	(83)	.....	.....	4.060	4.051	MS.....	25,375	81,200	07/25/2018.	09/01/2036.	
403720	GU	3	Gwinnett Cnty GA Dev Auth Rev Gwinnett C.....	.....	..	.....	2	.....	1FE	1,999,680	108.019	2,160,380	2,000,000	1,999,754	.....	29	.....	.....	4.070	4.071	MS.....	27,133	86,827	07/25/2018.	09/01/2037.	
403720	GV	1	Gwinnett Cnty GA Dev Auth Rev Gwinnett C.....	.....	..	.....	2	.....	1FE	1,999,680	107.982	2,159,640	2,000,000	1,999,753	.....	29	.....	.....	4.090	4.091	MS.....	27,267	87,253	07/25/2018.	09/01/2038.	
403720	GW	9	Gwinnett Cnty GA Dev Auth Rev Gwinnett C.....	.....	..	.....	2	.....	1FE	1,999,660	107.629	2,152,580	2,000,000	1,999,734	.....	29	.....	.....	4.100	4.101	MS.....	27,333	87,467	07/25/2018.	09/01/2039.	
403720	GX	7	Gwinnett Cnty GA Dev Auth Rev Gwinnett C.....	.....	..	.....	2	.....	1FE	1,999,660	107.273	2,145,460	2,000,000	1,999,733	.....	28	.....	.....	4.110	4.111	MS.....	27,400	87,680	07/25/2018.	09/01/2040.	
41978C	AJ	4	Hawaii Airports Sys Rev Txbl Ser A.....	.....	..	.....	.....	1FE	.....	1,510,000	104.395	1,576,365	1,510,000	1,510,000	.....	.....	.....	.....	3.125	3.125	JJ.....	23,594	47,188	07/13/2017.	07/01/2026.	
41978C	AM	7	Hawaii Airports Sys Rev Txbl Ser A.....	.....	..	.....	.....	1FE	.....	1,250,000	105.136	1,314,200	1,250,000	1,250,000	.....	.....	.....	.....	3.475	3.475	JJ.....	21,719	43,438	07/13/2017.	07/01/2029.	
41978C	AN	5	Hawaii Airports Sys Rev Txbl Ser A.....	.....	..	.....	.....	1FE	.....	1,675,000	105.202	1,762,134	1,675,000	1,675,000	.....	.....	.....	.....	3.575	3.575	JJ.....	29,941	59,881	07/13/2017.	07/01/2030.	
41978C	AP	0	Hawaii Airports Sys Rev Txbl Ser A.....	.....	..	.....	.....	1FE	.....	1,500,000	105.469	1,582,035	1,500,000	1,500,000	.....	.....	.....	.....	3.675	3.675	JJ.....	27,563	55,125	07/13/2017.	07/01/2031.	
41978C	AQ	8	Hawaii Airports Sys Rev Txbl Ser A.....	.....	..	.....	.....	1FE	.....	1,500,000	105.590	1,583,850	1,500,000	1,500,000	.....	.....	.....	.....	3.775	3.775	JJ.....	28,313	56,625	07/13/2017.	07/01/2032.	
432275	AG	0	Hillsborough Cnty Fl Aviation Txbl Tampa.....	.....	..	.....	.....	1FE	.....	5,000,000	107.017	5,350,850	5,000,000	5,000,000	.....	.....	.....	.....	3.901	3.901	AO.....	48,763	195,050	08/19/2015.	10/01/2024.	
432275	AH	8	Hillsborough Cnty Fl Aviation Txbl Tampa.....	.....	..	.....	.....	1FE	.....	3,880,000	108.342	4,203,670	3,880,000	3,880,000	.....	.....	.....	.....	3.981	3.981	AO.....	38,616	154,463	08/19/2015.	10/01/2025.	
432275	AJ	4	Hillsborough Cnty Fl Aviation Txbl Tampa.....	.....	..	.....	.....	2	1FE	7,500,000	108.295	8,122,125	7,500,000	7,500,000	.....	.....	.....	.....	4.151	4.151	AO.....	77,831	311,325	08/19/2015.	10/01/2026.	
432275	AP	0	Hillsborough Cnty Fl Aviation Txbl Tampa.....	.....	..	.....	.....	2	1FE	1,505,000	111.385	1,676,344	1,505,000	1,505,000	.....	.....	.....	.....	5.170	5.170	AO.....	19,452	77,809	08/19/2015.	10/01/2035.	
432275	AQ	8	Hillsborough Cnty Fl Aviation Txbl Tampa.....	.....	..	.....	.....	2	1FE	5,000,000	111.057	5,552,850	5,000,000	5,000,000	.....	.....	.....	.....	5.250	5.250	AO.....	65,625	262,500	08/19/2015.	10/01/2041.	
44244C	TQ	0	Houston TX Util Sys Rev Txbl Ref 1st Lie.....	.....	..	.....	.....	2	1FE	7,500,000	109.428	8,207,100	7,500,000	7,500,000	.....	.....	.....	.....	3.973	3.973	MN.....	38,075	297,975	08/08/2018.	11/15/2031.	
44244C	TT	4	Houston TX Util Sys Rev Txbl Ref 1st Lie.....	.....	..	.....	.....	2	1FE	3,000,000	108.175	3,245,250	3,000,000	3,000,000	.....	.....	.....	.....	4.172	4.172	MN.....	15,993	125,160	08/08/2018.	11/15/2038.	
44244C	XU	6	Houston TX Util Sys Rev Txbl Ref 1st Lie.....	.....	..	.....	.....	2	1FE	5,725,000	96.975	5,551,819	5,725,000	5,725,000	.....	.....	.....	.....	2.355	2.355	MN.....	17,227	21,722	08/21/2019.	11/15/2030.	
44244C	XV	4	Houston TX Util Sys Rev Txbl Ref 1st Lie.....	.....	..	.....	.....	2	1FE	17,175,000	97.164	16,687,917	17,175,000	17,175,000	.....	.....	.....	.....	2.455	2.455	MN.....	53,877	67,932	08/21/2019.	11/15/2031.	
44244C	XW	2	Houston TX Util Sys Rev Txbl Ref 1st Lie.....	.....	..	.....	.....	2	1FE	4,007,500	96.977	3,886,353	4,007,500	4,007,500	.....	.....	.....	.....	2.505	2.505	MN.....	12,827	16,174	08/21/2019.	11/15/2032.	
45174X	AA	0	IHC Health Services Inc Sec Nt.....	.....	..	.....	.....	1	1FE	27,100,000	112.917	30,600,372	27,100,000	27,100,000	.....	.....	.....	.....	4.131	4.131	MN.....	143,047	1,119,501	06/26/2018.	05/15/2048.	
452024	GT	3	Illinois Mun Elec Agy Supp Rev Bld Amer.....	.....	..	.....	.....	1	1FE	21,304,740	129.594	22,030,980	17,000,000	20,864,984	.....	(172,675)	.....	.....	6.832	4.710	FA.....	483,933	1,161,440	05/02/2017.	02/01/2035.	
452252	FH	7	Illinois St Toll Hwy Auth Rev Bld Amer B.....	.....	..	.....	.....	1	1FE	2,500,000	132.742	3,318,550	2,500,000	2,500,000	.....	.....	.....	.....	6.184	6.184	JJ.....	77,300	154,600	05/12/2009.	01/01/2034.	
452252	FK	0	Illinois St Toll Hwy Auth Rev Bld Amer B.....	.....	..	.....	.....	1	1FE	11,799,404	132.098	13,771,217	10,425,000	11,641,458	.....	(58,381)	.....	.....	5.851	4.723	JD.....	50,831	609,967	02/03/2017.	12/01/2034.	
463632	4P	1	Irvin Ranch CA Wtr Dist Rev Taxable Ser.....	.....	..	.....	.....	1	1FE	22,204,304	144.895	24,197,465	16,700,000	21,747,897	.....	(151,630)	.....	.....	6.622	4.364	MN.....	184,312	1,105,874	04/03/2017.	05/01/2040.	
47770V	AY	6	JobsOH Beverage System Rev Stwd Liq Prof.....	.....	..	.....	.....	1	1FE	18,000,000	108.588	19,545,840	18,000,000	18,000,000	.....	.....	.....	.....	3.985	3.985	JJ.....	358,650	717,300	01/29/2013.	01/01/2029.	
485429	Z7	2	Kansas St Dev Fin Auth Rev Txbl Ser H.....	.....	..	.....	.....	1	1FE	23,004,712	125.096	30,029,295	24,005,000	23,072,969	.....	17,487	.....	.....	4.927	5.205	AO.....	249,687	1,182,726	10/01/2015.	04/15/2045.	
487312	AD	2	Keenan Ft Detrick Energy REV Sr Nt.....	.....	..	.....	.....	1	1FE	3,066,280	110.891	3,326,718	3,000,000	3,065,656	.....	(624)	.....	.....	4.166	4.035	MN.....	15,970	74,294	06/05/2019.	11/15/2048.	
49151F	NT	3	Kentucky ST Prop & Bldgs Rev Bld Amer Bd.....	.....	..	.....	.....	4	1FE	1,230,200	123.593	1,235,930	1,000,000	1,182,859	.....	(13,373)	.....	.....	5.921	3.841	MN.....	9,868	59,210	04/06/2016.	11/01/2030.	
49151F	QY	9	Kentucky ST Prop & Bldgs Rev Bld Amer Bd.....	.....	..	.....	.....	4	1FE	11,224,800	125.233	11,270,970	9,000,000	10,717,038	.....	(143,319)	.....	.....	6.573	4.141	FA.....	246,488	591,570	03/29/2016.	08/01/2029.	
516391	DU	0	Lansing Michigan Brd Wtr Lt Ut Txbl Ref.....	.....	..	.....	.....	1	1FE	3,460,000	100.485	3,476,781	3,460,000	3,460,000	.....	.....	.....	.....	3.525	3.525	JJ.....	4,066	.....	12/13/2019.	07/01/2041.	

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates										
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22								
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date								
51771F	AU	0	Las Vegas Convtn & Vistrs Rev Series B.....	.....	..	.....	2	.....	1FE	.....	17,073,749	109.049	.....	18,882,925	.....	17,316,000	.....	17,077,915	.....	.....	4,112	.....	.....	.....	4.000	4.081	JJ.....	.....	346,320	.....	504,088	09/14/2018.	07/01/2049.
544435	C3	2	Los Angeles CA Dep of Arpts Bld Amer Bd.....	.....	..	.....	1	.....	1FE	.....	7,041,503	132.693	.....	7,092,441	.....	5,345,000	.....	6,916,708	.....	.....	(50,975)	.....	.....	.....	6.582	4.325	MN.....	.....	44,953	.....	351,808	06/15/2017.	05/15/2039.
57563R	QK	8	Massachusetts Educ Fin Rev Txbl Ser A.....	.....	..	.....	2	.....	1FE	.....	6,850,000	101.789	.....	6,972,547	.....	6,850,000	.....	6,850,000	.....	.....	.....	.....	.....	.....	3.775	3.775	JJ.....	.....	142,223	.....	.....	05/03/2019.	07/01/2035.
576000	XQ	1	Massachusetts St Sch Bldg Rev Txbl-Ref-S.....	.....	..	.....	2	.....	1FE	.....	5,906,150	99.970	.....	5,904,378	.....	5,906,150	.....	5,906,150	.....	.....	.....	.....	.....	.....	3.395	3.395	AO.....	.....	22,836	.....	.....	11/07/2019.	10/15/2040.
576051	WF	9	Mass State Water Authority Taxable Ref G.....	.....	..	.....	2	.....	1FE	.....	1,310,000	97.498	.....	1,277,224	.....	1,310,000	.....	1,310,000	.....	.....	.....	.....	.....	.....	2.553	2.553	FA.....	.....	5,574	.....	.....	10/10/2019.	08/01/2032.
576051	WH	5	Mass State Water Authority Taxable Ref G.....	.....	..	.....	2	.....	1FE	.....	3,302,500	97.308	.....	3,213,597	.....	3,302,500	.....	3,302,500	.....	.....	.....	.....	.....	.....	2.723	2.723	FA.....	.....	14,988	.....	.....	10/10/2019.	08/01/2034.
59164G	EW	8	Metro Wstwr Recl Dist Co Rev Txbl-Ref-S.....	.....	..	.....	1	.....	1FE	.....	40,000	100.074	.....	40,030	.....	40,000	.....	40,000	.....	.....	.....	.....	.....	.....	2.863	2.863	AO.....	.....	67	.....	.....	11/15/2019.	04/01/2033.
59164G	EX	6	Metro Wstwr Recl Dist Co Rev Txbl-Ref-S.....	.....	..	.....	2	.....	1FE	.....	6,110,000	99.982	.....	6,108,900	.....	6,110,000	.....	6,110,000	.....	.....	.....	.....	.....	.....	2.913	2.913	AO.....	.....	10,382	.....	.....	11/15/2019.	04/01/2034.
59164G	FA	5	Metro Wstwr Recl Dist Co Rev Txbl-Ref-S.....	.....	..	.....	2	.....	1FE	.....	40,000	99.135	.....	39,654	.....	40,000	.....	40,000	.....	.....	.....	.....	.....	.....	3.158	3.158	AO.....	.....	74	.....	.....	11/15/2019.	04/01/2041.
592098	G5	0	Nashville & D Cnty TN Rev Bld Amer Bd Se.....	.....	..	.....	1	.....	1FE	.....	5,000,000	141.167	.....	7,058,350	.....	5,000,000	.....	5,000,000	.....	.....	.....	.....	.....	.....	6.568	6.568	JJ.....	.....	164,200	.....	328,400	12/09/2010.	07/01/2037.
59259Y	BY	4	Metropolitan Trans Auth NY Rev Bld Amer.....	.....	..	.....	1	.....	1FE	.....	14,221,587	141.931	.....	19,707,119	.....	13,885,000	.....	14,168,117	.....	.....	.....	.....	.....	.....	6.668	6.484	MN.....	.....	118,303	.....	925,852	01/20/2010.	11/15/2039.
59259Y	CB	3	Metropolitan Trans Auth NY Rev Bld Amer.....	.....	..	.....	1	.....	1FE	.....	5,000,000	109.723	.....	5,486,150	.....	5,000,000	.....	5,000,000	.....	.....	.....	.....	.....	.....	5.654	5.654	MN.....	.....	36,123	.....	282,700	02/05/2010.	11/15/2022.
59259Y	CC	1	Metropolitan Trans Auth NY Rev Bld Amer.....	.....	..	.....	1	.....	1FE	.....	9,000,000	113.036	.....	10,173,240	.....	9,000,000	.....	9,000,000	.....	.....	.....	.....	.....	.....	5.754	5.754	MN.....	.....	66,171	.....	517,860	02/05/2010.	11/15/2023.
59259Y	CH	0	Metropolitan Trans Auth NY Rev Bld Amer.....	.....	..	.....	1	.....	1FE	.....	6,000,000	106.556	.....	6,393,360	.....	6,000,000	.....	6,000,000	.....	.....	.....	.....	.....	.....	5.554	5.554	MN.....	.....	42,581	.....	333,240	02/05/2010.	11/15/2021.
592643	AA	8	Metropolitan Washington DC Rev Bld Amer.....	.....	..	.....	1	.....	2FE	.....	8,768,486	161.132	.....	10,594,429	.....	6,575,000	.....	8,602,401	.....	.....	.....	.....	.....	.....	7.462	5.294	AO.....	.....	122,657	.....	490,627	06/19/2014.	10/01/2046.
592643	BN	9	Metropolitan Washington DC Rev Bld Amer.....	.....	..	.....	1	.....	2FE	.....	9,000,000	159.113	.....	14,320,170	.....	9,000,000	.....	9,000,000	.....	.....	.....	.....	.....	.....	8.000	8.000	AO.....	.....	180,000	.....	720,000	05/18/2010.	10/01/2047.
59333P	2N	7	Miami-Dade Cnty FL Rev Txbl Ref Ser D.....	.....	..	.....	2	.....	1FE	.....	2,500,000	103.919	.....	2,597,975	.....	2,500,000	.....	2,500,000	.....	.....	.....	.....	.....	.....	3.454	3.454	AO.....	.....	21,588	.....	86,350	08/11/2017.	10/01/2030.
59333P	2Q	0	Miami-Dade Cnty FL Rev Txbl Ref Ser D.....	.....	..	.....	2	.....	1FE	.....	3,000,000	104.056	.....	3,121,680	.....	3,000,000	.....	3,000,000	.....	.....	.....	.....	.....	.....	3.554	3.554	AO.....	.....	26,655	.....	106,620	08/11/2017.	10/01/2032.
59333P	2S	6	Miami-Dade Cnty FL Rev Txbl Ref Ser D.....	.....	..	.....	2	.....	1FE	.....	7,745,000	104.338	.....	8,080,978	.....	7,745,000	.....	7,745,000	.....	.....	.....	.....	.....	.....	3.982	3.982	AO.....	.....	77,101	.....	308,406	08/11/2017.	10/01/2041.
59333P	3R	7	Miami-Dade Cnty FL Rev Txbl Ref Ser C.....	.....	..	.....	2	.....	1FE	.....	3,750,000	107.962	.....	4,048,575	.....	3,750,000	.....	3,750,000	.....	.....	.....	.....	.....	.....	3.862	3.862	AO.....	.....	36,206	.....	144,825	08/16/2018.	10/01/2029.
59333P	3U	0	Miami-Dade Cnty FL Rev Txbl Ref Ser C.....	.....	..	.....	2	.....	1FE	.....	22,935,000	108.546	.....	24,895,025	.....	22,935,000	.....	22,935,000	.....	.....	.....	.....	.....	.....	4.112	4.112	AO.....	.....	235,772	.....	943,087	08/16/2018.	10/01/2032.
59333P	3V	8	Miami-Dade Cnty FL Rev Txbl Ref Ser C.....	.....	..	.....	2	.....	1FE	.....	7,500,000	108.444	.....	8,133,300	.....	7,500,000	.....	7,500,000	.....	.....	.....	.....	.....	.....	4.162	4.162	AO.....	.....	78,038	.....	312,150	08/16/2018.	10/01/2033.
59333P	4P	0	Miami-Dade Cnty FL Rev Txbl Ref Ser B.....	.....	..	.....		.....	1FE	.....	790,000	104.046	.....	821,963	.....	790,000	.....	790,000	.....	.....	.....	.....	.....	.....	3.275	3.275	AO.....	.....	6,468	.....	8,696	05/10/2019.	10/01/2029.
59333P	5E	4	Miami-Dade Cnty FL Rev Txbl Ref Aviation.....	.....	..	.....		.....	1FE	.....	9,044,383	97.453	.....	8,814,023	.....	9,044,383	.....	9,044,383	.....	.....	.....	.....	.....	.....	2.399	2.399	AO.....	.....	61,476	.....	.....	08/23/2019.	10/01/2028.
59333P	5G	9	Miami-Dade Cnty FL Rev Txbl Ref Aviation.....	.....	..	.....	2	.....	1FE	.....	14,287,000	96.998	.....	13,858,104	.....	14,287,000	.....	14,287,000	.....	.....	.....	.....	.....	.....	2.529	2.529	AO.....	.....	102,374	.....	.....	08/23/2019.	10/01/2030.
59333P	V7	0	Miami-Dade Cnty FL Rev Txbl Ref.....	.....	..	.....	2	.....	1FE	.....	3,500,000	103.080	.....	3,607,800	.....	3,500,000	.....	3,500,000	.....	.....	.....	.....	.....	.....	3.656	3.656	AO.....	.....	31,990	.....	127,960	08/04/2016.	10/01/2034.
59333P	V8	8	Miami-Dade Cnty FL Rev Txbl Ref.....	.....	..	.....	2	.....	1FE	.....	7,750,000	103.001	.....	7,982,578	.....	7,750,000	.....	7,750,000	.....	.....	.....	.....	.....	.....	3.706	3.706	AO.....	.....	71,804	.....	287,215	08/04/2016.	10/01/2035.
59333P	V9	6	Miami-Dade Cnty FL Rev Txbl Ref.....	.....	..	.....	2	.....	1FE	.....	4,250,000	103.102	.....	4,381,835	.....	4,250,000	.....	4,250,000	.....	.....	.....	.....	.....	.....	3.756	3.756	AO.....	.....	39,908	.....	159,630	08/04/2016.	10/01/2036.
59334D	LL	6	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S.....	.....	..	.....		.....	1FE	.....	994,455	99.858	.....	993,043	.....	994,455	.....	994,455	.....	.....	.....	.....	.....	.....	2.601	2.601	AO.....	.....	3,952	.....	.....	10/24/2019.	10/01/2029.
59334D	LN	2	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S.....	.....	..	.....	2	.....	1FE	.....	1,944,513	100.482	.....	1,953,886	.....	1,944,513	.....	1,944,513	.....	.....	.....	.....	.....	.....	2.841	2.841	AO.....	.....	8,440	.....	.....	10/24/2019.	10/01/2031.
59334D	LP	7	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S.....	.....	..	.....	2	.....	1FE	.....	2,508,200	100.653	.....	2,524,579	.....	2,508,200	.....	2,508,200	.....	.....	.....	.....	.....	.....	2.911	2.911	AO.....	.....	11,155	.....	.....	10/24/2019.	10/01/2032.
59334D	LQ	5	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S.....	.....	..	.....	2	.....	1FE	.....	3,081,350	100.902	.....	3,109,144	.....	3,081,350	.....	3,081,350	.....	.....	.....	.....	.....	.....	2.981	2.981	AO.....	.....	14,033	.....	.....	10/24/2019.	10/01/2033.
59334D	LR	3	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S.....	.....	..	.....	2	.....	1FE	.....	766,440	100.468	.....	770,027	.....	766,440	.....	766,440	.....	.....	.....	.....	.....	.....	3.011	3.011	AO.....	.....	3,526	.....	.....	10/24/2019.	10/01/2034.
59447T	KA	0	Michigan St Fin Auth Rev Txbl Ref Ser C.....	.....	..	.....	1	.....	1FE	.....	26,640,000	103.289	.....	27,516,190	.....	26,640,000	.....	26,640,000	.....	.....	.....	.....	.....	.....	3.260	3.260	MN.....	.....	144,744	.....	868,464	07/29/2016.	11/01/2031.
59447T	KB	8	Michigan St Fin Auth Rev Txbl Ref Ser C.....	.....	..	.....	1	.....	1FE	.....	7,000,000	105.127	.....	7,358,890	.....	7,000,000	.....	7,000,000	.....	.....	.....	.....	.....	.....	3.585	3.585	MN.....	.....	41,825	.....	250,950	07/29/2016.	11/01/2035.
59447T	KN	2	Michigan St Fin Auth Rev Txbl Ref Ser C.....	.....	..	.....	1	.....	1FE	.....	27,153,210	105.749	.....	29,080,975	.....	27,500,000	.....	27,182,727	.....	.....	.....	.....	.....	.....	3.610	3.723	MN.....	.....	165,458	.....	992,750	06/26/2018.	11/01/2032.
594698	QS	4	Michigan St Strategic Fd Rev Bds AMT-I-7.....	.....	..	.....	2	.....	1FE	.....	14,524,311	110.999	.....	16,370,133	.....	14,74																	

SCHEDULE D - PART 1

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

E10.4

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
626207	YM	0	Municipal Elec Auth GA Rev Bld Amer Bd.....					1	1FE	5,159,840	137.741	6,829,199	4,958,000	5,151,286		(1,254)			6.655	6.380	AO.....	82,489	329,955	04/29/2010.	04/01/2057.
646139	X8	3	New Jersey St Tpk Auth Rev Bld Amer Bd S.....					1	1FE	17,064,761	152.504	19,978,024	13,100,000	16,645,196		(94,472)			7.102	5.001	JJ.....	465,181	930,362	09/22/2015.	01/01/2041.
64971M	S7	8	New York NYC Tran Fin Auth Rev Bld Amer.....					1	1FE	6,000,000	129.594	7,775,640	6,000,000	6,000,000					5.467	5.467	MN.....	54,670	328,020	05/19/2010.	05/01/2036.
64971W	5F	3	NY City NY Trans Fin Auth Rev Txbl-Sub-S.....					2	1FE	1,362,150	105.298	1,421,523	1,350,000	1,359,371		(1,156)			3.430	3.319	FA.....	19,294	46,305	07/11/2017.	02/01/2029.
64971W	6E	5	NY City NY Trans Fin Auth Rev Txbl-Sub-S.....					2	1FE	12,825,000	103.804	13,312,863	12,825,000	12,825,000					3.110	3.110	MN.....	66,476	398,858	06/22/2017.	05/01/2028.
64971W	6F	2	NY City NY Trans Fin Auth Rev Txbl-Sub-S.....					1	1FE	11,285,000	103.976	11,733,692	11,285,000	11,285,000					3.210	3.210	MN.....	60,375	362,249	06/22/2017.	05/01/2029.
64971X	BC	1	NY City Tran Fin Auth Rev Txbl Sub Ser A.....					2	1FE	10,621,281	104.877	11,143,181	10,625,000	10,621,679		228			3.530	3.533	FA.....	156,276	375,063	08/09/2017.	08/01/2031.
64985H	ZC	4	New York St Envrmmntl Facs Rev Txbl Ser.....					2	1FE	1,000,000	103.909	1,039,090	1,000,000	1,000,000					3.061	3.061	JJ.....	14,115	30,610	10/19/2017.	01/15/2028.
64985H	ZD	2	New York St Envrmmntl Facs Rev Txbl Ser.....					2	1FE	1,285,000	104.062	1,337,197	1,285,000	1,285,000					3.161	3.161	JJ.....	18,730	40,619	10/19/2017.	01/15/2029.
64985H	ZE	0	New York St Envrmmntl Facs Rev Txbl Ser.....					2	1FE	570,000	104.617	596,317	570,000	570,000					3.261	3.261	JJ.....	8,571	18,588	10/19/2017.	01/15/2030.
64985T	BH	3	New York St Urban Dev Corp Rev Txbl Ref.....					1	1FE	6,590,926	99.534	6,563,297	6,594,025	6,590,926					2.910	2.914	MS.....	32,514		10/25/2019.	03/15/2033.
64986D	EL	5	New York St Envrmmntl Facs Rev Txbl Ref.....					2	1FE	6,640,000	105.798	7,024,987	6,640,000	6,640,000					3.266	3.266	JD.....	9,638	216,862	04/06/2017.	06/15/2028.
64986D	EM	3	New York St Envrmmntl Facs Rev Txbl Ref.....					2	1FE	5,595,000	105.419	5,898,193	5,595,000	5,595,000					3.366	3.366	JD.....	8,370	188,328	04/06/2017.	06/15/2029.
64986D	EN	1	New York St Envrmmntl Facs Rev Txbl Ref.....					2	1FE	2,520,000	106.587	2,685,992	2,520,000	2,520,000					3.516	3.516	JD.....	3,938	88,603	04/06/2017.	06/15/2030.
64990C	ZW	4	New York St Dorm Auth Rev Txbl NY Univ S.....					1	1FE	1,500,000	106.276	1,594,140	1,500,000	1,500,000					3.998	3.998	JJ.....	29,985	59,970	05/17/2017.	07/01/2039.
64990G	GK	2	New York St Dorm Auth Rev Txbl Montefior.....					2	1FE	4,577,000	107.853	4,961,238	4,600,000	4,577,492		351			4.946	4.978	FA.....	94,798	227,516	07/27/2018.	08/01/2048.
650009	S5	3	New York St Twy Auth Gen Rev Txbl Ref Se.....					1	1FE	11,805,000	99.662	11,765,099	11,805,000	11,805,000					2.900	2.900	JJ.....	58,008		10/18/2019.	01/01/2035.
650035	6A	1	New York St Urban Dev Corp Rev Txbl Ref.....					2	1FE	7,284,657	104.240	7,580,110	7,271,786	7,282,097		(1,151)			3.420	3.399	MS.....	73,227	248,695	12/14/2017.	03/15/2031.
650035	6B	9	New York St Urban Dev Corp Rev Txbl Ref.....					2	1FE	7,518,209	104.167	7,817,733	7,505,000	7,515,578		(1,178)			3.470	3.449	MS.....	76,680	260,424	12/14/2017.	03/15/2032.
650035	8W	1	New York St Urban Dev Corp Rev Txbl-St P.....					2	1FE	5,542,779	107.457	5,969,236	5,555,000	5,543,838		1,059			3.900	3.920	MS.....	63,790	143,828	01/09/2019.	03/15/2033.
66285W	YA	8	North Texas Tollway Auth Rev Ref.....					2	1FE	2,272,906	111.385	2,561,855	2,300,000	2,273,319		413			4.250	4.321	JJ.....	48,875	61,908	10/12/2018.	01/01/2049.
665250	BW	5	Northern IL Mun Pwr Agv Rev Bld Amer Bds.....					1	1FE	12,011,477	132.185	13,205,282	9,990,000	11,812,752		(54,461)			6.859	5.321	JJ.....	342,607	685,214	01/15/2016.	01/01/2039.
677555	XD	1	Ohio St Econ Development Rev Txbl Ohio E.....					1	1FE	1,480,000	103.380	1,530,024	1,480,000	1,480,000					5.540	5.540	MJSD.....	6,833	84,416	11/17/2005.	12/01/2021.
677561	JU	7	Ohio St Hosp Fac Rev Txbl Ref Cleve Clin.....					4	1FE	7,200,000	106.313	7,654,536	7,200,000	7,200,000					3.700	3.700	JJ.....	133,200	266,400	08/09/2017.	01/01/2043.
677632	G9	6	Ohio St Univ Gen Rcpts Rev Txbl Ser A.....					1	1FE	18,611,418	115.438	21,471,468	18,600,000	18,611,296		(115)			4.048	4.045	JD.....	62,744	752,928	04/19/2017.	12/01/2056.
68608W	AH	5	OR St Univ Gen Rev Txbl.....					2	1FE	23,678,250	103.075	25,768,750	25,000,000	23,720,782		22,508			3.750	4.050	AO.....	234,375	937,500	02/07/2018.	04/01/2049.
68608W	AK	8	OR St Univ Gen Rev Txbl.....					2	1FE	2,927,000	105.543	3,089,244	2,927,000	2,927,000					4.052	4.052	AO.....	29,651	47,441	04/10/2019.	04/01/2052.
70917S	5F	6	PA Hgr Ed Facs Auth Rev Txbl Ref Ser B.....					2	1FE	4,154,000	97.230	4,038,934	4,154,000	4,154,000					2.972	2.972	FA.....	46,982		08/07/2019.	08/15/2045.
709223	A2	7	Pennsylvania St Tpk Commn Rev Bld Amer B.....					1	1FE	10,000,000	132.052	13,205,200	10,000,000	10,000,000					5.511	5.511	JD.....	45,925	551,100	08/31/2045.	
709223	VZ	1	Pennsylvania St Tpk Commn Rev Bld Amer B.....					1	1FE	5,254,924	134.658	5,554,643	4,125,000	5,166,118		(32,821)			6.105	4.219	JD.....	20,986	251,831	03/10/2017.	12/01/2039.
717893	L2	5	Philadelphia PA Wtr & Wst Rev Txbl Ref S.....					2	1FE	1,000,000	106.299	1,062,990	1,000,000	1,000,000					4.189	4.189	AO.....	10,473	24,901	02/14/2019.	10/01/2037.
717893	L3	3	Philadelphia PA Wtr & Wst Rev Txbl Ref S.....					2	1FE	1,151,537	106.499	1,224,739	1,150,000	1,151,426		(111)			4.289	4.273	AO.....	12,331	29,320	02/21/2019.	10/01/2040.
73358W	CW	2	Port Auth NY & NJ Rev Taxable Cons-164th.....					4	1FE	3,010,001	133.485	3,250,360	2,435,000	2,967,799		(15,973)			5.647	4.078	MN.....	22,917	137,504	04/03/2017.	11/01/2040.
73358W	CX	0	Port Auth NY & NJ Rev Taxable-Cons 165th.....					4	1FE	4,337,685	133.485	4,405,005	3,300,000	4,245,175		(29,769)			5.647	3.668	MN.....	31,059	186,351	10/04/2016.	11/01/2040.
73358W	EK	6	Port Auth NY & NJ Rev Cons 168th.....					4	1FE	6,150,000	129.545	7,967,018	6,150,000	6,150,000					4.926	4.926	AO.....	75,737	302,949	09/27/2011.	10/01/2051.
73358W	F8	2	Port Auth NY & NJ Rev Txbl Ref Consol Bo.....					4	1FE	34,556,042	117.216	40,322,304	34,400,000	34,551,470		(1,625)			4.229	4.206	AO.....	307,119	1,454,776	05/03/2017.	10/15/2057.
73358W	RP	1	Port Auth NY & NJ Rev Transportation.....					1	1FE	11,985,489	129.166	15,105,964	11,695,000	11,970,599		(5,768)			4.960	4.796	FA.....	241,697	580,072	04/19/2017.	08/01/2046.
73358W	X9	0	Port Auth NY & NJ Rev Txbl Consol 2 Hund.....					1	1FE	7,200,000	112.920	8,130,240	7,200,000	7,200,000					4.031	4.031	MS.....	96,744	291,844	08/17/2018.	09/01/2048.
735240	S8	7	Port of Portland Airport Txbl-Port-Intl.....					2	1FE	652,013	103.974	669,593	644,000	651,545		(468)			4.237	4.087	JJ.....	13,643	5,078	04/24/2019.	07/01/2049.
783186	UF	4	Rutgers NJ State University Txbl Ref Ser.....					1	1FE	5,620,000	99.188	5,574,366	5,620,000	5,620,000					2.638	2.638	MN.....	27,592		10/18/2019.	05/01/2028.
783186	UG	2	Rutgers NJ State University Txbl Ref Ser.....					1	1FE	3,750,000	99.165	3,718,688	3,750,000	3,750,000					2.688	2.688	MN.....	18,760		10/18/2019.	05/01/2029.

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5				8	9					12	13	14	15	16	17	18	19	20	21	22	
				F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol			Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
CUSIP Identification	Description						Code																			
783186	UH	0	Rutgers NJ State University TxbI Ref Ser.....			1	1FE		14,989,000	98.780	14,806,134	14,989,000	14,989,000						2.888	2.888	MN.....	80,564			10/18/2019.	05/01/2032.
783186	UJ	6	Rutgers NJ State University TxbI Ref Ser.....			1	1FE		2,030,000	98.961	2,008,908	2,030,000	2,030,000						3.270	3.270	MN.....	12,354			10/18/2019.	05/01/2043.
79742G	AF	8	San Diego Cnty CA Refl Rev Arpt Auth Ref.....			1	1FE		6,000,000	113.230	6,793,800	6,000,000	6,000,000						5.594	5.594	JJ.....	167,820	335,640		02/06/2014.	07/01/2043.
79765R	5B	1	San Francisco CA Sewer Rev TxbI Ref Ser.....			2	1FE		4,615,000	99.817	4,606,555	4,615,000	4,615,000						3.473	3.473	MN.....				12/13/2019.	11/01/2043.
79765R	TK	5	San Francisco Cty&Cnty CA Rev Bld Amer B.....			1	1FE		19,036,073	131.094	19,991,835	15,250,000	18,454,312			(91,892)			6.000	4.443	MN.....	152,500	915,000		10/03/2012.	11/01/2040.
837151	JB	6	South Carolina Pub Svc AuthRev Ser C.....			1	1FE		10,000,000	127.601	12,760,100	10,000,000	10,000,000						5.784	5.784	JD.....	48,200	578,400		08/08/2013.	12/01/2041.
85732P	CE	8	State Pub Sch Bldg Auth PA Rev Const Bds.....			1	1FE		1,326,996	118.583	1,422,996	1,200,000	1,305,780			(8,761)			5.088	3.984	MS.....	17,978	61,056		06/28/2017.	09/15/2029.
873519	ML	3	Tacoma WA Elec Sys Rev Bld Amer Bd.....			1	1FE		8,421,225	132.323	9,924,225	7,500,000	8,243,140			(32,574)			5.966	5.018	JJ.....	223,725	447,450		10/08/2013.	01/01/2035.
88213A	NU	5	Texas A & M Univ Rev TxbI-Ser A.....			2	1FE		3,085,000	107.710	3,322,854	3,085,000	3,085,000						3.573	3.573	MN.....	14,085	87,569		01/09/2019.	05/15/2030.
88213A	NX	9	Texas A & M Univ Rev TxbI-Ser A.....			2	1FE		1,011,913	108.330	1,096,205	1,011,913	1,011,913						3.803	3.803	MN.....	4,917	30,573		01/09/2019.	05/15/2033.
882667	AZ	1	Texas St Priv Actvty Bnd TXBL Tarrant Ex.....			4	2FE		10,000,000	100.524	10,052,400	10,000,000	10,000,000						3.922	3.922	JD.....	16,342			12/11/2019.	12/31/2049.
899154	BC	1	Tulare Co Pensn TxbI TxbI Rev Bd.....			2	1FE		4,355,000	109.812	4,782,313	4,355,000	4,355,000						4.159	4.159	JD.....	15,094	181,124		06/01/2018.	06/01/2030.
899154	BF	4	Tulare Co Pensn TxbI TxbI Rev Bd.....			2	1FE		5,500,000	110.157	6,058,635	5,500,000	5,500,000						4.309	4.309	JD.....	19,750	236,995		06/01/2018.	06/01/2033.
914119	V6	6	University Cincinnati OH Rev TxbI Ref Se.....			2	1FE		2,416,000	99.825	2,411,772	2,416,000	2,416,000						2.983	2.983	JD.....	3,804			11/21/2019.	06/01/2034.
91412G	VC	6	Univ of Calif CA Rev TxbI Nts Ser AN.....			1	1FE		13,265,554	107.471	13,659,564	12,710,000	13,233,714			(11,659)			4.765	4.485	MN.....	77,386	605,632		01/27/2017.	05/15/2044.
91417K	3C	3	University CO System Rev Ref TxbI Ser A.....			1	1FE		1,335,000	100.374	1,339,993	1,335,000	1,335,000						2.756	2.756	JD.....	3,066	10,322		07/10/2019.	06/01/2031.
91417K	3E	9	University CO System Rev Ref TxbI Ser A.....			1	1FE		2,000,000	99.877	1,997,540	2,000,000	2,000,000						2.856	2.856	JD.....	4,760	16,025		07/10/2019.	06/01/2033.
914245	BR	5	Univ of Delaware DE TxbI.....			1	1FE		8,000,000	118.501	9,480,080	8,000,000	8,000,000						4.221	4.221	MN.....	56,280	337,680		04/05/2018.	11/01/2058.
914639	KY	4	Univ of Nebraska NE Facs Corp TxbI Ref S.....			4	1FE		3,000,000	96.644	2,899,320	3,000,000	3,000,000						3.037	3.037	AO.....	16,957			10/11/2019.	10/01/2049.
914713	K6	8	University NC Chapel Hill Rev TxbI Ref.....			1	1FE		24,620,376	112.912	27,420,679	24,285,000	24,598,297			(17,434)			3.847	3.725	JD.....	77,854	934,244		09/11/2018.	12/01/2034.
914713	P2	2	University NC Chapel Hill Rev TxbI Ref S.....			4	1FE		10,152,487	105.045	10,709,338	10,195,000	10,156,986			1,646			3.327	3.356	JD.....	28,266	339,188		04/25/2017.	12/01/2036.
914805	EZ	5	University of Pittsburgh Rev Hgr Ed Tabl.....			1	1FE		1,400,000	105.341	1,474,774	1,400,000	1,400,000						3.277	3.277	MS.....	13,509	45,878		01/06/2017.	09/15/2028.
914805	FB	7	University of Pittsburgh Rev Hgr Ed TxbI.....			1	1FE		4,900,000	105.258	5,157,642	4,900,000	4,900,000						3.327	3.327	MS.....	48,001	163,023		01/06/2017.	09/15/2029.
914805	FC	5	University of Pittsburgh Rev Hgr Ed TxbI.....			1	1FE		740,000	106.098	785,125	740,000	740,000						3.427	3.427	MS.....	7,467	25,360		01/06/2017.	09/15/2030.
917565	LB	7	Utah Tran Auth Sales Tax Rev Bld Amer Bd.....			1	1FE		5,000,000	134.919	6,745,950	5,000,000	5,000,000						5.937	5.937	JD.....	13,193	296,850		05/13/2009.	06/15/2039.
917565	LK	7	Utah Tran Auth Sales Tax Rev Bld Amer Bd.....			1	1FE		10,000,000	134.703	13,470,300	10,000,000	10,000,000						5.705	5.705	JD.....	25,356	570,500		10/08/2010.	06/15/2040.
92778W	HG	4	Virginia St Clg Bldg Auth Ed TxbI-Ser B.....			2	1FE		1,251,997	110.072	1,370,396	1,245,000	1,251,292			(639)			4.110	4.040	MS.....	17,057	37,951		11/27/2018.	09/01/2031.
92778W	HK	5	Virginia St Clg Bldg Auth Ed TxbI-Ser B.....			2	1FE		502,465	109.758	548,790	500,000	502,214			(226)			4.260	4.199	MS.....	7,100	15,798		11/27/2018.	09/01/2034.
92778W	HZ	2	Virginia St Clg Bldg Auth Rev LBASS TxbI.....			2	1FE		9,731,687	107.927	10,555,261	9,780,000	9,731,951			264			4.500	4.531	MS.....	146,700	326,408		11/06/2018.	09/01/2048.
92818N	HS	0	Virginia State Resources Auth TxbI Ref P.....			2	1FE		1,522,550	100.036	1,523,098	1,522,550	1,522,550						2.750	2.750	MN.....	4,769			10/30/2019.	11/01/2031.
92818N	HT	8	Virginia State Resources Auth TxbI Ref P.....			2	1FE		1,522,550	100.380	1,528,336	1,522,550	1,522,550						2.850	2.850	MN.....	4,942			10/30/2019.	11/01/2032.
92818N	HU	5	Virginia State Resources Auth TxbI Ref P.....			2	1FE		761,300	99.821	759,937	761,300	761,300						2.910	2.910	MN.....	2,523			10/30/2019.	11/01/2033.
958697	KZ	6	Western MN Mun Pwr Agy Rev TxbI Ref Ser.....			1	1FE		5,539,000	98.667	5,465,165	5,539,000	5,539,000						2.745	2.745	JJ.....	26,186			10/17/2019.	01/01/2033.
958697	LA	0	Western MN Mun Pwr Agy Rev TxbI Ref Ser.....			1	1FE		5,690,000	98.243	5,590,027	5,690,000	5,690,000						2.795	2.795	JJ.....	27,389			10/17/2019.	01/01/2034.
958697	LC	6	Western MN Mun Pwr Agy Rev TxbI Ref Ser.....			1	1FE		1,975,000	98.456	1,944,506	1,975,000	1,975,000						3.226	3.226	JJ.....	10,973			10/17/2019.	01/01/2046.
977100	EL	6	Wisconsin St Gen Fd Rev TxbI-Ref-Ser A.....			2	1FE		23,452,719	106.910	24,829,848	23,225,000	23,402,631			(20,758)			3.954	3.833	MN.....	153,053	918,317		06/07/2017.	05/01/2036.
977100	GH	3	Wisconsin St Gen Fd Rev Ref Ser C.....			1	1FE		23,000,000	103.809	23,876,070	23,000,000	23,000,000						3.154	3.154	MN.....	120,903	725,420		05/03/2017.	05/01/2027.
2599999.	U.S.		Special Revenue & Assessment Obligations - Issuer Obligations.....						1,358,253,832	XXX	1,496,196,920	1,331,842,745	1,360,347,654			0	14,932	0	0	XXX	XXX	XXX	12,286,264	47,496,448	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities

3128MJ	ZZ	2	FHLMC Giant Pool #G08791.....					4	1	46,616,087	101.995	46,908,600	45,990,898	46,609,341		(6,746)			3.000	2.837	MON...	114,977	689,863	06/27/2019.	12/15/2047.

SCHEDULE D - PART 1

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

1	2					6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
								8	9			12	13	14	15	16	17	18	19	20	21	22
								Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description					NAIC Design- ation and Admini- strative Symbol	Actual Cost			Par Value	Book/Adjusted Carrying Value											
3128MJ	3A	6	FHLMC Gold Pool #G08792	4	1		20,642,682	104.187	20,880,654	20,041,439	20,623,394		(6,722)			3.500	3.096	MON...	58,454	701,450	11/28/2017	12/15/2047
3128S4	BP	1	FHLMC Pool #1Q0046	4	1		29,906	104.655	31,386	29,990	29,901		(3)			4.858	4.811	MON...	121	1,436	03/28/2006	03/15/2036
312905	KJ	0	FHLMC REMIC Ser 1060-X	4	1		1,497	101.845	1,492	1,465	1,467		(4)			7.250	6.509	MON...	9	106	08/26/1998	03/15/2021
312913	ZE	9	FHLMC REMIC Ser 1437-HD	4	1		39,198	104.055	39,763	38,214	38,434		(80)			7.000	6.367	MON...	223	2,675	09/05/2001	12/15/2022
312915	UF	6	FHLMC REMIC Ser 1504 Z	4	1		10,403	105.003	10,619	10,113	10,185		(21)			7.000	6.337	MON...	59	708	02/26/2002	05/15/2023
3132DV	3Z	6	FHLMC Pool #SD8016	4	1		50,044,933	101.571	50,133,717	49,358,541	50,048,941		4,008			3.000	2.897	MON...	123,396		12/30/2019	10/25/2049
3132DV	4A	0	FHLMC Pool #SD8017	4	1		50,507,480	102.953	50,549,368	49,099,700	50,506,714		(766)			3.500	3.284	MON...	143,207		12/26/2019	10/25/2049
3133T2	YE	4	FHLMC REMIC Ser 1643-E	4	1		53,904	106.113	56,034	52,806	53,045		(81)			6.500	6.050	MON...	286	3,432	05/11/2001	05/15/2023
3133T6	M4	0	FHLMC REMIC Ser 1837-Z	4	1		38,242	106.798	39,616	37,095	37,488		(56)			6.500	5.863	MON...	201	2,411	07/23/2002	04/15/2026
3133TE	LG	7	FHLMC REMIC Ser 2064 M	4	1		24,524	107.963	25,815	23,911	24,241		(19)			6.000	5.298	MON...	120	1,435	06/24/2002	06/15/2028
3133TK	5S	5	FHLMC REMIC Ser 2136-A	4	1		816	100.118	871	870	867		4			6.000	7.798	MON...	4	52	08/13/1999	03/15/2029
31358E	RK	0	FNMA REMIC Ser 1990-72B	4	1		249	101.057	258	255	254					9.000	9.493	MON...	2	23	05/23/1990	07/25/2020
31358H	GT	6	FNMA REMIC Ser 1991-73A	4	1		3,714	103.189	3,990	3,867	3,831		7			8.000	8.725	MON...	26	309	05/23/1991	07/25/2021
31358J	HU	8	FNMA REMIC Ser 1991-113 ZE	4	1		2,239	102.983	2,241	2,176	2,180		(7)			7.500	6.681	MON...	14	163	12/03/1998	09/25/2021
31358N	4F	6	FNMA REMIC Ser 1992-123 Z	4	1		16,873	104.475	17,552	16,800	16,761		(13)			7.500	7.357	MON...	105	1,260	10/26/2000	07/25/2022
31371H	FZ	6	FNMA Pool #252284	4	1		96,127	112.951	109,156	96,640	96,156		4			6.500	6.616	MON...	523	6,282	01/09/2001	01/25/2029
31381M	V2	8	FNMA Pool #465133	4	1		2,436,371	116.053	2,492,537	2,147,765	2,314,300		(19,906)			6.040	4.090	MON...	10,810	129,725	09/13/2013	05/25/2028
31381M	VG	7	FNMA DUS Pool #465115	4	1		1,169,150	120.406	1,152,547	957,217	1,085,196		(15,544)			6.470	3.242	MON...	5,161	61,932	07/21/2014	05/25/2028
31381N	FH	1	FNMA DUS Pool #465568	4	1		914,512	108.200	924,772	854,685	884,020		(5,291)			4.900	3.650	MON...	3,490	41,880	02/20/2014	11/25/2025
31381N	X9	9	FNMA Pool #466104	4	1		4,642,625	116.472	4,584,344	3,935,991	4,361,232		(48,411)			6.340	3.797	MON...	20,795	249,542	01/22/2014	10/25/2028
31381R	QF	4	FNMA Pool #468554	4	1		3,658,772	119.559	3,571,834	2,987,515	3,408,017		(43,465)			6.935	3.969	MON...	17,841	210,062	02/03/2014	07/25/2029
31381R	QU	1	FNMA Pool #468567	4	1		3,658,772	119.481	3,569,504	2,987,515	3,408,017		(43,465)			6.935	3.969	MON...	17,841	210,062	02/03/2014	07/25/2029
31381R	VU	5	FNMA Pool #468727	4	1		1,882,157	116.523	1,770,450	1,519,401	1,703,624		(29,014)			7.040	3.301	MON...	8,914	106,966	11/05/2013	07/25/2026
3138L7	PE	0	FNMA Pool #AM6720	4	1		17,737,496	108.684	17,922,469	16,490,409	17,551,005		(37,953)			4.150	3.571	MON...	57,029	684,352	12/11/2014	10/25/2044
3138WH	F6	4	FNMA Pool #AS7388	4	1		87,728,563	104.169	90,022,339	86,419,261	87,676,540		(13,622)			3.500	3.207	MON...	252,056	3,024,674	12/21/2016	06/25/2046
3138WJ	RD	2	FNMA Pool #AS8583	4	1		53,992,393	103.726	55,104,186	53,124,962	53,953,599		(10,553)			3.500	3.243	MON...	154,948	1,859,374	12/27/2016	01/25/2047
31393C	CQ	4	FNMA REMIC Ser 2003-34 CI ME	4	1		2,298,117	109.178	2,399,561	2,197,841	2,234,884		(47)			5.500	4.755	MON...	10,073	120,881	03/16/2009	05/25/2033
31393D	TX	9	FNMA REMIC Ser 2003-W10 CI 1A4	4	1		243,244	107.742	262,086	243,253	242,539		(48)			4.505	4.512	MON...	913	10,959	06/06/2003	06/25/2043
31393E	LF	4	FNMA REMIC Ser 2003-W12 CI 1A8	4	1		436,737	107.325	478,293	440,828	445,650		(2,650)			4.550	4.897	MON...	1,690	20,277	01/12/2005	06/25/2043
31394D	VB	3	FNMA REMIC Ser 2005-43 CI GC	4	1		6,570,886	112.617	7,030,785	6,243,122	6,356,130		(2,834)			5.500	4.905	MON...	28,614	343,372	03/16/2009	05/25/2035
31394E	LC	0	FNMA REMIC Ser 2005-61 CI LH	4	1		3,090,260	112.161	3,301,010	2,943,105	3,000,295		(149)			5.500	4.783	MON...	13,489	161,871	04/02/2009	07/25/2035
31394H	ZZ	7	FHLMC REMIC Ser 2672 CI XB	4	1		48,876	102.865	48,931	47,568	47,907		(94)			5.500	4.848	MON...	218	2,616	02/03/2005	09/15/2023
31395K	Z2	2	FHLMC REMIC Ser 2926 CI EW	4	1		166,167	105.608	177,791	168,350	167,599		55			5.000	5.200	MON...	701	8,418	02/16/2005	01/15/2025
31395M	TR	0	FHLMC REMIC Ser 2922 CI QG	4	1		5,063,539	111.664	5,436,698	4,868,788	4,922,462		(12,254)			5.000	4.638	MON...	20,287	243,439	04/02/2009	02/15/2035
31396F	G3	1	FHLMC REMIC Ser 3068 CI Z	4	1		3,131,893	111.602	3,374,602	3,084,255	3,084,255		(765)			5.500	4.790	MON...	13,859	166,308	04/02/2009	11/15/2035
31396V	RY	6	FNMA REMIC Ser 2007-36 CI PH	4	1		2,105,831	113.666	2,285,065	2,010,340	2,047,224		799			5.500	4.758	MON...	9,214	110,569	04/02/2009	04/25/2037
31396X	UC	6	FNMA REMIC Ser 2007-88 CI AE	4	1		405,401	110.238	434,878	394,491	397,220		88			6.000	5.498	MON...	1,972	23,669	01/29/2008	09/25/2037
31405E	6P	5	FNMA Pool #787578	4	1		132,660	114.619	148,685	129,721	132,194		(61)			6.000	5.308	MON...	649	7,783	08/26/2005	07/25/2035
31409K	Y3	5	FNMA Pool #873830	4	1		306,449	108.337	290,827	268,447	284,734		(3,732)			5.940	3.163	MON...	1,329	15,946	02/20/2014	07/25/2024
3140GP	JZ	2	FNMA Pool #BH1179	4	1		12,693,576	104.327	12,560,862	12,039,850	12,679,482		(3,938)			4.000	2.813	MON...	40,133	481,594	09/22/2017	06/25/2047
3140Q8	3K	9	FNMA Pool #CA1701	4	1		19,646,749	104.742	20,168,662	19,255,619	19,635,540		(5,131)			4.000	3.633	MON...	64,185	770,225	06/29/2018	05/25/2048

SCHEDULE D - PART 1

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

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
				3	4	5		8	9	12	13			14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description		Code	n	Bond CHAR	NAIC Designation and Admini- strative Symbol					Actual Cost	Rate Used to Obtain Fair Value										Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140Q9	N2	5	FNMA Pool #CA2208.....	.....	..	.....4	1	11,455,026	...105.403	11,613,015	11,017,758	11,452,164	.....	.....(1,189)	.....	.....	.....4.500	3.537	MON...	41,317	495,799	08/30/2018.	08/25/2048.
3140X3	AX	6	FNMA Pool #FM0021.....	.....	..	.....4	1	49,549,549	...104.287	49,671,504	47,629,485	49,549,296	.....	.....(253)	.....	.....	.....4.000	3.684	MON...	158,765	.....	12/27/2019.	03/25/2049.
31418C	GD	0	FNMA Pool #MA2895.....	.....	..	.....4	1	19,819,258	...102.419	20,141,234	19,665,621	19,811,503	.....	.....(3,046)	.....	.....	.....3.000	2.897	MON...	49,164	589,969	09/26/2017.	02/25/2047.
31418C	P5	7	FNMA Pool #MA3143.....	.....	..	.....4	1	4,204,453	...102.108	4,259,820	4,171,861	4,202,734	.....	.....(588)	.....	.....	.....3.000	2.906	MON...	10,430	125,156	09/26/2017.	09/25/2047.
31418C	RD	8	FNMA Pool #MA3183.....	.....	..	.....4	1	18,347,729	...105.141	18,976,594	18,048,796	18,339,213	.....	.....(3,689)	.....	.....	.....4.000	3.687	MON...	60,163	721,952	06/06/2018.	11/25/2047.
31418C	S4	7	FNMA Pool #MA3238.....	.....	..	.....4	1	82,815,990	...103.944	83,864,028	80,682,321	82,748,530	.....	.....(24,987)	.....	.....	.....3.500	3.128	MON...	235,323	2,823,881	12/28/2017.	12/01/2047.
31418C	S5	4	FNMA Pool #MA3239.....	.....	..	.....4	1	18,925,124	...104.957	19,281,813	18,371,120	18,908,085	.....	.....(5,676)	.....	.....	.....4.000	3.453	MON...	61,237	734,845	02/02/2018.	01/25/2048.
31418C	XN	9	FNMA Pool #MA3384.....	.....	..	.....4	1	18,325,556	...104.374	18,874,940	18,083,965	18,320,729	.....	.....(1,340)	.....	.....	.....4.000	3.693	MON...	60,280	723,359	05/18/2018.	06/25/2048.
31418D	EU	2	FNMA Pool #MA3746.....	.....	..	.....4	1	49,592,342	...104.051	49,609,160	47,677,781	49,589,124	.....	.....(3,218)	.....	.....	.....4.000	3.690	MON...	158,926	.....	12/17/2019.	08/25/2049.
2699999		U.S. Special Revenue - Residential Mortgage-Backed Securities.....						675,325,097	XXX	684,616,958	655,858,139	673,043,421	0	(352,466)	0	0	XXX	XXX	XXX	2,033,543	16,693,062	XXX	XXX
3199999		Total - U.S. Special Revenue & Special Assessment Obligations.....						2,033,578,929	XXX	2,180,813,878	1,987,700,884	2,033,391,075	0	(337,534)	0	0	XXX	XXX	XXX	14,319,807	64,189,510	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
0010EP		A#	5	AEP Texas Priv Pl.....	.....	..	.....1	10,000,000	...116.870	11,687,027	10,000,000	10,000,000	.....	.....	.....	.....	.....4.670	4.670	AO.....	79,131	467,000	04/30/2014.	04/30/2044.
00115A		AE	9	AEP Transmission Co LLC Sr Nt.....	LS...	.....	.....1	7,984,972	...103.634	8,290,744	8,000,000	7,988,684	.....	.....1,444	.....	.....	.....3.100	3.123	JD.....	20,667	248,000	05/24/2017.	12/01/2026.
00115A		AF	6	AEP Transmission Co LLC Sr Nt.....	.....	..	.....1	4,229,672	...111.330	4,787,181	4,300,000	4,233,098	.....	.....1,343	.....	.....	.....4.000	4.096	JD.....	14,333	172,000	05/24/2017.	12/01/2046.
001192		AL	7	AGL Capital Corp Sr Nt.....	.....	..	.....1	29,989,781	...107.730	32,238,143	29,925,000	29,966,459	.....	.....(6,238)	.....	.....	.....3.875	3.848	MN.....	148,170	1,159,594	01/28/2016.	11/15/2025.
00122@		AA	9	AES Southland Sr Sec Nt.....	.....	..	.....4	24,000,000	...100.929	24,222,999	24,000,000	24,000,000	.....	.....	.....	.....	.....4.500	4.525	FMAN.....	93,000	1,062,575	02/28/2019.	02/29/2040.
001306		AB	5	AHS Hospital Corp Sr Nt.....	.....	..	.....1	14,548,541	...124.646	15,272,813	12,253,000	14,441,696	.....	.....(49,352)	.....	.....	.....5.024	3.911	JJ.....	307,795	615,591	10/20/2017.	07/01/2045.
00184@		AA	4	Amazon.com Inc. Euclid BTS Lease Backed.....	.....	..	.....4	8,181,505	...112.489	9,203,325	8,181,505	8,181,505	.....	.....	.....	.....	.....4.095	4.130	MON...	931	355,622	09/17/2018.	06/30/2039.
00206R		AG	7	AT&T Inc Nt.....	.....	..	.....1	3,614,774	...129.524	5,349,325	4,130,000	3,701,744	.....	.....11,145	.....	.....	.....6.300	7.347	JJ.....	119,977	260,190	03/26/2009.	01/15/2038.
00206R		AS	1	AT&T Inc Sr Nt.....	.....	..	.....1	5,966,220	...132.050	7,922,976	6,000,000	5,972,184	.....	.....711	.....	.....	.....6.550	6.593	FA.....	148,467	393,000	01/29/2009.	02/15/2039.
00206R		CQ	3	AT&T Inc Sr Nt.....	.....	..	.....1	9,732,624	...113.174	9,959,338	8,800,000	9,729,456	.....	.....(3,168)	.....	.....	.....4.750	4.092	MN.....	53,411	209,000	10/29/2019.	05/15/2046.
00206R		CZ	3	AT&T Inc Sr Nt.....	.....	..	.....1	521,508	...102.306	511,532	500,000	505,266	.....	.....(4,520)	.....	.....	.....4.600	3.633	FA.....	8,689	23,000	03/21/2016.	02/15/2021.
00206R		DK	5	AT&T Inc Sr Nt.....	.....	..	.....1	2,156,680	...111.052	2,221,030	2,000,000	2,156,235	.....	.....(445)	.....	.....	.....4.550	4.085	MS.....	28,311	.....	10/29/2019.	03/09/2049.
00206R		GQ	9	AT&T Inc Sr Nt.....	.....	..	.....1	4,914,683	...111.119	5,592,624	5,033,000	4,924,078	.....	.....8,470	.....	.....	.....4.300	4.569	FA.....	81,758	216,419	11/26/2018.	02/15/2030.
00206R		HS	4	AT&T Inc Sr Nt.....	.....	..	.....1	22,736,463	...105.855	24,346,719	23,000,000	22,759,306	.....	.....22,844	.....	.....	.....3.600	3.811	JJ.....	381,800	414,000	06/05/2019.	07/15/2025.
00206R		HY	1	AT&T Inc Sr Nt.....	.....	..	.....1	2,668,076	...123.442	2,870,036	2,325,000	2,652,388	.....	.....(15,687)	.....	.....	.....6.625	4.746	MN.....	19,682	77,016	06/05/2019.	05/15/2029.
00206R		JD	5	AT&T Inc Sr Nt.....	.....	..	.....1	10,256,131	...126.627	12,662,710	10,000,000	10,253,560	.....	.....(2,571)	.....	.....	.....6.200	5.982	MS.....	182,556	310,000	06/05/2019.	03/15/2040.
00206R		JJ	2	AT&T Inc Sr Nt.....	.....	..	.....1	4,145,900	...118.568	4,742,700	4,000,000	4,144,071	.....	.....(1,829)	.....	.....	.....5.350	5.088	JD.....	9,511	112,944	06/05/2019.	12/15/2043.
00206R		JL	7	AT&T Inc Sr Nt.....	.....	..	.....1	988,178	...114.216	1,142,157	1,000,000	988,359	.....	.....181	.....	.....	.....4.850	4.931	JJ.....	22,364	24,250	06/05/2019.	07/15/2045.
00225#		AA	3	Amazon.com Inc Grand Rapids Secured Nt S.....	.....	..	.....4	8,573,263	...112.596	9,653,130	8,573,263	8,573,263	.....	.....	.....	.....	.....4.095	4.130	MON...	975	351,077	11/16/2018.	09/30/2039.
002824		AV	2	Abbott Labs Sr Nt.....	.....	..	.....1	4,988,550	...138.957	6,947,855	5,000,000	4,990,952	.....	.....244	.....	.....	.....6.000	6.016	AO.....	75,000	300,000	02/26/2009.	04/01/2039.
002824		AY	6	Abbott Labs Sr Nt.....	.....	..	.....1	4,961,400	...131.488	6,574,420	5,000,000	4,967,973	.....	.....850	.....	.....	.....5.300	5.352	MN.....	25,028	265,000	05/24/2010.	05/27/2040.
002824		BF	6	Abbott Labs Sr Nt.....	.....	..	.....1	20,716,779	...109.265	22,912,912	20,970,000	20,756,609	.....	.....26,255	.....	.....	.....3.750	3.919	MN.....	67,716	786,375	06/05/2018.	11/30/2026.
002824		BH	2	Abbott Labs Sr Nt.....	.....	..	.....1	16,556,650	...131.426	19,713,885	15,000,000	16,499,755	.....	.....(30,371)	.....	.....	.....4.900	4.265	MN.....	63,292	735,000	06/05/2018.	11/30/2046.
00287Y		AQ	2	ABBVIE Inc Sr Nt.....	.....	..	.....1	28,136,365	...105.648	30,109,538	28,500,000	28,285,239	.....	.....35,312	.....	.....	.....3.600	3.756	MN.....	133,950	1,026,000	03/01/2016.	05/14/2025.
00287Y		AS	8	ABBVIE Inc Sr Nt.....	.....	..	.....1	25,907,625	...111.747	29,612,929	26,500,000	25,948,743	.....	.....10,574	.....	.....	.....4.700	4.842	MN.....	162,607	1,245,500	11/10/2015.	05/15/2045.
00287Y		AW	9	ABBVIE Inc Sr Nt.....	.....	..	.....1	9,436,160	...107.109	10,175,327	9,500,000	9,440,196	.....	.....1,167	.....	.....	.....4.450	4.491	MN.....	55,192	422,750	05/09/2016.	05/14/2046.
004498		AB	7	ACI Worldwide Inc Sr Nt.....	.....	..	.....1	29,365,309	...107.750	31,367,103	29,111,000	29,317,004	.....	.....(37,901)	.....	.....	.....5.750	5.574	FA.....	632,356	1,645,984	11/08/2018.	08/15/2026.
007589		AA	2	Advocate Health Corp Sr Nt.....	.....	..	.....1	8,000,000	...108.739	8,699,080	8,000,000	8,000,000	.....	.....	.....	.....	.....3.829	3.828	FA.....	115,721	305,469	08/07/2018.	08/15/2028.
007589		AB	0	Advocate Health Corp Sr Nt.....	.....	..	.....1	12,000,000	...113.952	13,674,240	12,000,000	12,000,000	.....	.....	.....	.....	.....4.272	4.272	FA.....	193,664	511,216	08/07/2018.	08/15/2048.

SCHEDULE D - PART 1

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

E10.8

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates					
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22			
CUSIP Identification				Description				Code	F o r e i g n	Bond CHAR	NAIC Designation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00802#	AA	4	Aerostar Airport Sr Nt.....	.....	..	.....	4	.....	3FE	.....	4,534,472	102.416	4,644,035	4,534,472	4,534,472	.....	.....	.....	.....	.....	5.750	5.750	MS.....	71,701	260,732	03/22/2013.	03/22/2035.
010392	FL	7	Alabama Power Co Sr Nt.....	.....	..	.....	1	.....	1FE	.....	9,920,400	111.501	11,150,120	10,000,000	9,928,300	.....	.....	1,638	.....	.....	4.150	4.197	FA.....	156,778	415,000	08/20/2014.	08/15/2044.
01882Y	AB	2	Alliant Energy Finance Sr Nt.....	.....	..	.....	1	.....	2FE	.....	28,450,160	107.603	30,666,713	28,500,000	28,456,699	.....	.....	4,171	.....	.....	4.250	4.272	JD.....	53,833	1,211,250	06/20/2018.	06/15/2028.
01959L	AB	8	Allina Health System Nt.....	.....	..	.....	1	.....	1FE	.....	3,010,140	113.339	3,400,170	3,000,000	3,009,652	.....	.....	(187)	.....	.....	4.430	4.409	AO.....	28,057	132,900	04/03/2017.	04/15/2047.
019736	AD	9	Allison Transmission Inc Sr Nt.....	.....	..	.....	1	.....	3FE	.....	2,521,777	102.375	2,721,128	2,658,000	2,544,402	.....	.....	20,241	.....	.....	5.000	6.049	AO.....	33,225	132,900	11/15/2018.	10/01/2024.
019736	AE	7	Allison Transmission Inc Sr Nt.....	.....	..	.....	1	.....	3FE	.....	5,103,976	103.750	5,329,638	5,137,000	5,108,873	.....	.....	2,504	.....	.....	4.750	4.827	AO.....	61,002	244,008	02/07/2018.	10/01/2027.
02209S	AR	4	Altria Group Inc Sr Nt.....	.....	..	.....		.....	2FE	.....	5,476,570	112.992	6,214,549	5,500,000	5,480,135	.....	.....	395	.....	.....	5.375	5.402	JJ.....	123,998	295,625	10/28/2013.	01/31/2044.
023135	BC	9	Amazon.com Inc Sr Nt.....	.....	..	.....	1	.....	1FE	.....	47,919,956	105.978	50,869,536	48,000,000	47,933,207	.....	.....	7,613	.....	.....	3.150	3.171	FA.....	541,800	1,512,000	06/08/2018.	08/22/2027.
023135	BJ	4	Amazon.com Inc Sr Nt.....	.....	..	.....	1	.....	1FE	.....	32,937,002	117.685	38,835,951	33,000,000	32,940,203	.....	.....	1,018	.....	.....	4.050	4.061	FA.....	478,913	1,336,500	06/08/2018.	08/22/2047.
023608	AG	7	Ameren Corp Sr Nt.....	.....	..	.....	1	.....	2FE	.....	34,099,636	104.705	35,599,734	34,000,000	34,069,657	.....	.....	(10,055)	.....	.....	3.650	3.612	FA.....	468,822	1,241,000	11/18/2016.	02/15/2026.
02361D	AP	5	Ameren Illinois Co Sr Nt.....	.....	..	.....	1	.....	1FE	.....	6,176,940	104.818	6,289,056	6,000,000	6,124,422	.....	.....	(22,046)	.....	.....	3.250	2.816	MS.....	65,000	195,000	07/24/2017.	03/01/2025.
02361D	AQ	3	Ameren Illinois Co 1st Mtg.....	.....	..	.....	1	.....	1FE	.....	8,910,090	115.120	10,360,791	9,000,000	8,916,186	.....	.....	1,726	.....	.....	4.150	4.209	MS.....	109,975	373,500	12/07/2015.	03/15/2046.
025537	AJ	0	American Electric Power Sr Nt.....	.....	..	.....	1	.....	2FE	.....	15,955,450	103.195	16,511,232	16,000,000	15,963,792	.....	.....	3,979	.....	.....	3.200	3.233	MN.....	68,267	512,000	11/14/2017.	11/13/2027.
02665W	BH	3	American Honda Finance Sr Nt.....	.....	..	.....	1	.....	1FE	.....	6,967,280	99.824	6,987,687	7,000,000	6,977,251	.....	.....	3,095	.....	.....	2.300	2.353	MS.....	50,089	161,000	09/09/2016.	09/09/2026.
02665W	BT	7	American Honda Fin Sr Nt.....	.....	..	.....	1	.....	1FE	.....	1,997,980	100.052	2,001,046	2,000,000	1,999,620	.....	.....	679	.....	.....	1.950	1.985	JJ.....	17,442	39,000	07/17/2017.	07/20/2020.
02665W	CY	5	American Honda Fin Sr MTN.....	.....	..	.....	1	.....	1FE	.....	1,998,160	100.778	2,015,556	2,000,000	1,998,466	.....	.....	306	.....	.....	2.200	2.232	JD.....	489	22,000	06/24/2019.	06/27/2022.
03027X	AP	5	American Tower Corp Sr Nt.....	.....	..	.....	1	.....	2FE	.....	5,870,736	104.844	5,871,247	5,600,000	5,868,616	.....	.....	(2,120)	.....	.....	3.550	2.818	JJ.....	91,669	.....	12/06/2019.	07/15/2027.
03027X	AU	4	American Tower Corp Sr Nt.....	.....	..	.....	1	.....	2FE	.....	2,898,875	107.560	2,904,131	2,700,000	2,896,127	.....	.....	(2,748)	.....	.....	3.950	3.018	MS.....	31,403	.....	12/04/2019.	03/15/2029.
03027X	AW	0	American Tower Corp Sr Nt.....	.....	..	.....	1	.....	2FE	.....	954,675	106.913	962,217	900,000	953,938	.....	.....	(737)	.....	.....	3.800	3.059	FA.....	18,810	.....	10/29/2019.	08/15/2029.
03027X	AY	6	American Tower Corp Sr Nt.....	.....	..	.....	1	.....	2FE	.....	17,100,780	99.666	16,943,186	17,000,000	17,100,829	.....	.....	49	.....	.....	3.700	3.666	AO.....	153,756	.....	12/03/2019.	10/15/2049.
030288	B*	4	American Transmission Sys Sr Nt.....	.....	..	.....		.....	2	.....	9,000,000	109.372	9,843,452	9,000,000	9,000,000	.....	.....	.....	.....	.....	4.320	4.320	AO.....	97,200	393,120	09/27/2018.	10/01/2030.
03028P	E*	3	American Transmission Co LLC Sr Nt Ser A.....	.....	..	.....	1	.....	1	.....	6,000,000	103.369	6,202,148	6,000,000	6,000,000	.....	.....	.....	.....	.....	3.350	3.350	JD.....	11,167	201,000	12/11/2014.	12/11/2024.
03028P	J@	6	American Transmission Co LLC Sr Nt.....	.....	..	.....	1	.....	1	.....	24,000,000	105.397	25,295,195	24,000,000	24,000,000	.....	.....	.....	.....	.....	3.530	3.530	MN.....	110,607	423,600	05/14/2019.	05/14/2031.
030360	AD	3	American University Nt.....	.....	..	.....	1	.....	1FE	.....	6,400,000	107.256	6,864,371	6,400,000	6,400,000	.....	.....	.....	.....	.....	3.672	3.672	AO.....	58,752	65,933	06/06/2019.	04/01/2049.
03040W	AN	5	American Water Cap Corp Sr Nt.....	.....	..	.....	2	.....	2FE	.....	8,913,820	102.096	9,188,676	9,000,000	8,937,601	.....	.....	7,938	.....	.....	3.000	3.112	JD.....	22,500	270,000	12/01/2016.	12/01/2026.
03040W	AP	0	American Water Cap Corp Sr Nt.....	.....	..	.....	2	.....	2FE	.....	19,833,600	108.797	21,759,460	20,000,000	19,843,425	.....	.....	3,168	.....	.....	4.000	4.048	JD.....	66,667	800,000	11/14/2016.	12/01/2046.
03040W	AQ	8	American Water Cap Corp Sr Nt.....	.....	..	.....	1	.....	2FE	.....	13,455,585	102.222	13,800,011	13,500,000	13,465,139	.....	.....	3,985	.....	.....	2.950	2.988	MS.....	132,750	398,250	08/07/2017.	09/01/2027.
03063#	AA	2	Americold Realty Operating Par Sr Nt Ser.....	.....	..	.....		.....	2PL	.....	30,000,000	109.456	32,836,887	30,000,000	30,000,000	.....	.....	.....	.....	.....	4.680	4.680	JJ.....	674,700	834,600	12/04/2018.	01/08/2026.
03063#	AC	8	Americold Realty Operating Par Sr Nt Ser.....	.....	..	.....		.....	2FE	.....	17,000,000	107.233	18,229,526	17,000,000	17,000,000	.....	.....	.....	.....	.....	4.100	4.100	JJ.....	453,050	.....	05/07/2019.	01/08/2030.
03073E	AM	7	AmerisourceBergen Corp Sr Nt.....	.....	..	.....	1	.....	2FE	.....	8,919,630	104.029	9,362,592	9,000,000	8,951,179	.....	.....	8,504	.....	.....	3.250	3.365	MS.....	97,500	292,500	02/12/2016.	03/01/2025.
03073E	AN	5	AmerisourceBergen Corp Sr Nt.....	.....	..	.....	1	.....	2FE	.....	19,326,010	102.852	21,084,578	20,500,000	19,415,386	.....	.....	22,462	.....	.....	4.250	4.607	MS.....	290,417	871,250	02/12/2016.	03/01/2045.
031100	L*	9	Ametek Inc Sr Nt Ser J.....	.....	..	.....		.....	2	.....	10,000,000	104.522	10,452,191	10,000,000	10,000,000	.....	.....	.....	.....	.....	3.730	3.730	MS.....	94,286	373,000	12/13/2018.	09/30/2024.
031100	N#	3	Ametek Inc Sr Nt Ser V.....	.....	..	.....		.....	2	.....	13,000,000	109.715	14,262,985	13,000,000	13,000,000	.....	.....	.....	.....	.....	4.320	4.320	JD.....	28,080	561,600	12/13/2018.	12/13/2027.
031100	P@	3	Ametek Inc Sr Nt.....	.....	..	.....		.....	2	.....	12,000,000	109.715	13,165,832	12,000,000	12,000,000	.....	.....	.....	.....	.....	4.320	4.320	JD.....	25,920	475,200	01/14/2019.	12/13/2027.
031162	BH	2	Amgen Inc Sr Nt.....	.....	..	.....	1	.....	2FE	.....	12,784,880	126.878	13,956,536	11,000,000	12,555,674	.....	.....	(38,771)	.....	.....	5.650	4.630	JD.....	27,622	621,500	04/03/2013.	06/15/2042.
031162	BP	4	Amgen Inc Sr Nt.....	.....	..	.....	1	.....	2FE	.....	5,421,851	125.801	6,132,789	4,875,000	5,361,681	.....	.....	(11,317)	.....	.....	5.375	4.668	MN.....	33,482	262,031	03/09/2016.	05/15/2043.
031162	BZ	2	Amgen Inc Sr Nt.....	.....	..	.....	1	.....	2FE	.....	12,257,670	112.055	13,670,698	12,200,000	12,291,453	.....	.....	6,835	.....	.....	4.400	4.337	MN.....	89,467	352,000	11/14/2019.	05/01/2045.
031162	CD	0	Amgen Inc Sr Nt.....	.....	..	.....	1	.....	2FE	.....	5,409,810	116.246	5,812,295	5,000,000	5,394,261	.....	.....	(7,448)	.....	.....	4.563	4.087	JD.....	10,140	228,150	11/01/2017.	06/15/2048.
032095	AH	4	Amphenol Corp Sr Nt.....	.....	..	.....	1	.....	2FE	.....	779,289	111.973	783,813	700,000	778,394	.....	.....	(895)	.....	.....	4.350	2.947	JD.....	2,538	15,225	11/14/2019.	06/01/2029.
032095	AJ	0	Amphenol Corp Sr Nt.....	.....	..	.....	1	.....	2FE	.....	41,010,993	99.067	40,716,537	41,100,000	41,012,165	.....	.....	1,172	.....	.....	2.800	2.824	FA.....	354,830	.....	12/03/2019.	02/15/2030.
032177	AF	4	Amsted Industries Sr Nt.....	.....	..	.....	1	.....	3FE	.....	1,529,235																

SCHEDULE D - PART 1

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

E10.9

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																				
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CUSIP Identification			Description				Code	n	Bond	CHAR	NAIC	Designation	and	Administrative	Symbol	Actual	Cost	Rate	Used	to	Obtain	Fair	Value	Par	Value	Book/Adjusted	Carrying	Value	Unrealized	Valuation	Increase	(Decrease)	Current	Year's	(Amortization)	/	Accretion	Current	Year's	Other-Than-	Temporary	Impairment	Recognized	Total	Foreign	Exchange	Change	in	B./A.C.V.	Rate	of	Effective	Rate	of	When	Paid	Admitted	Amount	Due	&	Accrued	Amount	Rec.	During	Year	Acquired	Stated	Contractual	Maturity	Date																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																					
032177	AH	0	Amsted Industries Sr Nt.....		..		1		3FE		7,863,233		106.000		8,288,168		7,819,026		7,859,077																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																								

SCHEDULE D - PART 1

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

E10.10

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates				
			3	4	5			8	9					12	13	14	15	16	17	18	19	20	21	22		
				F		NAIC																				
				o		Design-																				
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				n		strative																				
					Bond	Symbol		Rate Used	Fair Value	Par Value	Book/Adjusted			Unrealized	Current Year's	Current Year's	Total Foreign	Rate of	Effective	When	Admitted	Amount Rec.	Stated			
			Code	CHAR				to Obtain			Carrying Value			Valuation	(Amortization) /	Other-Than-	Exchange		Rate of	Paid	Amount Due &	During Year	Contractual			
								Fair Value						Increase	Accretion	Temporary	Change in				Accrued		Maturity			
														(Decrease)		Impairment	B./A.C.V.						Date			
																Recognized										
CUSIP Identification	Description																									
05348E	AP 4 AvalonBay Communities Inc MT Nt.....	.....	..	.....	1	1FE	.....	14,076,918	101.527	.....	14,442,230	.....	14,225,000	.....	14,205,262	.....	.....	3.950	4.088	JJ.....	.....	259,093	.....	561,888	12/09/2011.	01/15/2021.
05348E	AV 1 AvalonBay Communities Inc Sr Nt.....	.....	..	.....	1	1FE	.....	8,983,980	105.705	.....	9,513,468	.....	9,000,000	.....	8,990,769	.....	.....	3.450	3.471	JD.....	.....	25,875	.....	310,500	05/06/2015.	06/01/2025.
05348E	AW 9 AvalonBay Communities Inc Sr Nt.....	.....	..	.....	1	1FE	.....	9,967,400	106.238	.....	10,623,800	.....	10,000,000	.....	9,979,485	.....	.....	3.500	3.539	MN.....	.....	44,722	.....	350,000	11/04/2015.	11/15/2025.
05531F	BB 8 BB&T Corp Sr MTN.....	.....	..	.....	2	1FE	.....	999,180	103.321	.....	1,033,213	.....	1,000,000	.....	999,419	.....	.....	2.850	2.863	AO.....	.....	5,146	.....	28,500	10/23/2017.	10/26/2024.
05595#	AA 4 BSIP LDAC Issuer LLC Sr Sec Nt Brookfiel.....	.....	..	.....	4	2PL	.....	40,000,000	110.433	.....	44,173,215	.....	40,000,000	.....	40,000,000	.....	.....	5.240	5.295	MON...	.....	5,822	.....	1,769,956	02/27/2019.	02/28/2034.
05595#	AB 2 BSIP LDAC Issuer LLC Sr Sec Nt.....	.....	..	.....	4	2PL	.....	7,950,000	104.223	.....	8,285,751	.....	7,950,000	.....	7,950,000	.....	.....	4.590	4.635	MON...	.....	1,014	.....	154,071	07/29/2019.	07/31/2034.
05606#	AA 1 BIF III Holtwood LLC Sr Nt.....	.....	..	.....		2PL	.....	10,000,000	103.165	.....	10,316,544	.....	10,000,000	.....	10,000,000	.....	.....	4.504	4.530	MJSD.	.....	1,251	.....	450,400	02/15/2018.	02/15/2033.
057224	AZ 0 Baker Hughes Inc Sr Nt.....	.....	..	.....	1	1FE	.....	4,521,454	117.823	.....	5,243,110	.....	4,450,000	.....	4,515,086	.....	.....	5.125	5.011	MS.....	.....	67,152	.....	228,063	11/24/2015.	09/15/2040.
058498	AR 7 Ball Corp Nt.....	.....	..	.....	1	3FE	.....	4,562,538	105.750	.....	4,753,463	.....	4,495,000	.....	4,519,121	.....	.....	5.000	4.739	MS.....	.....	66,176	.....	224,750	01/21/2015.	03/15/2022.
058498	AT 3 Ball Corp Sr Nt.....	.....	..	.....	1	3FE	.....	11,036,875	111.375	.....	12,251,250	.....	11,000,000	.....	11,024,026	.....	.....	5.250	5.203	JJ.....	.....	288,750	.....	577,500	03/10/2016.	07/01/2025.
058498	AV 8 Ball Corp Sr Nt.....	.....	..	.....	1	3FE	.....	2,900,000	108.500	.....	3,146,500	.....	2,900,000	.....	2,900,000	.....	.....	4.875	4.875	MS.....	.....	41,627	.....	141,375	03/06/2018.	03/15/2026.
06051G	FC 8 Bank of America Corp Sr Nt.....	.....	..	.....		1FE	.....	4,989,200	130.431	.....	6,521,525	.....	5,000,000	.....	4,990,282	.....	.....	5.000	5.014	JJ.....	.....	111,111	.....	250,000	01/15/2014.	01/21/2044.
06051G	FG 9 Bank of America Corp Sr MTN.....	.....	..	.....		1FE	.....	549,500	128.029	.....	640,143	.....	500,000	.....	547,485	.....	.....	4.875	4.244	AO.....	.....	6,094	.....	24,375	02/13/2018.	04/01/2044.
06051G	FH 7 Bank of America Corp Sub Nt.....	.....	..	.....		2FE	.....	8,993,430	107.381	.....	9,664,326	.....	9,000,000	.....	8,996,603	.....	.....	4.200	4.209	FA.....	.....	131,250	.....	378,000	08/21/2014.	08/26/2024.
06051G	FP 9 Bank of America Corp Sub Nt.....	.....	..	.....		2FE	.....	8,973,450	106.796	.....	9,611,613	.....	9,000,000	.....	8,984,627	.....	.....	3.950	3.986	AO.....	.....	69,125	.....	355,500	04/16/2015.	04/21/2025.
06051G	GC 7 Bank of America Corp Sub Nt.....	.....	..	.....	2	2FE	.....	8,000,000	108.445	.....	8,675,576	.....	8,000,000	.....	8,000,000	.....	.....	4.183	4.183	MN.....	.....	33,464	.....	334,640	11/21/2016.	11/25/2027.
06051G	HA 0 Bank of America Corp Sr Nt.....	.....	..	.....	1	1FE	.....	25,000,000	113.586	.....	28,396,525	.....	25,000,000	.....	25,000,000	.....	.....	3.946	3.946	JJ.....	.....	432,964	.....	986,500	01/18/2018.	01/23/2049.
06051G	HM 4 Bank of America Corp Sr Nt.....	.....	..	.....	1	1FE	.....	21,000,000	111.152	.....	23,341,815	.....	21,000,000	.....	21,000,000	.....	.....	4.271	4.271	JJ.....	.....	393,644	.....	896,910	07/18/2018.	07/23/2029.
06051G	HQ 5 Bank of America Corp Sr Nt.....	.....	..	.....	1	1FE	.....	2,176,260	109.787	.....	2,195,736	.....	2,000,000	.....	2,173,519	.....	.....	3.974	2.883	FA.....	.....	31,792	.....		10/29/2019.	02/07/2030.
06406F	AC 7 Bank of NY Mellon Corp Sr MT Nt.....	.....	..	.....	2	1FE	.....	976,610	102.846	.....	1,028,455	.....	1,000,000	.....	981,667	.....	.....	2.800	3.121	MN.....	.....	4,433	.....	28,000	01/04/2018.	05/04/2026.
06406H	CV 9 Bank NY Co Inc Sr Nt.....	.....	..	.....		1FE	.....	9,002,795	105.436	.....	9,383,840	.....	8,900,000	.....	8,955,371	.....	.....	3.400	3.246	MN.....	.....	38,666	.....	302,600	08/28/2015.	05/15/2024.
06406R	AF 4 Bank of NY Mellon Corp Sr MTN.....	.....	..	.....	2	1FE	.....	19,994,221	106.705	.....	21,340,900	.....	20,000,000	.....	19,995,187	.....	.....	3.400	3.403	JJ.....	.....	287,111	.....	680,000	01/22/2018.	01/29/2028.
06406R	AH 0 Bank of NY Mellon Corp Sr MTN.....	.....	..	.....		1FE	.....	56,683,770	111.858	.....	63,199,827	.....	56,500,000	.....	56,663,592	.....	.....	3.850	3.809	AO.....	.....	380,669	.....	2,175,250	08/06/2018.	04/28/2028.
066836	AB 3 Baptist Hlth South Florida Inc Sec Nt.....	.....	..	.....		1FE	.....	4,127,000	112.397	.....	4,638,624	.....	4,127,000	.....	4,127,000	.....	.....	4.342	4.342	MN.....	.....	22,897	.....	179,194	01/10/2017.	11/15/2041.
06849R	AG 7 Barrick NA Finance LLC Co Gtd Nt.....	.....	..	.....	1	2FE	.....	9,954,555	123.352	.....	12,335,190	.....	10,000,000	.....	9,961,628	.....	.....	5.700	5.731	MN.....	.....	49,083	.....	570,000	09/13/2011.	05/30/2041.
07086*	AA 0 Bath County Energy LLC Sr Nt.....	.....	..	.....		2PL	.....	11,000,000	104.027	.....	11,442,996	.....	11,000,000	.....	11,000,000	.....	.....	4.590	4.616	MJSD.	.....	1,403	.....	504,900	05/03/2018.	05/03/2033.
071813	BP 3 Baxter Intl Sr Nt.....	.....	..	.....	1	1FE	.....	4,772,750	97.818	.....	4,890,910	.....	5,000,000	.....	4,787,378	.....	.....	3.500	3.754	FA.....	.....	66,111	.....	175,000	09/08/2016.	08/15/2046.
07274N	AA 1 Bayer US Finance II LLC Sr Nt.....	.....	..	.....	1	2FE	.....	2,001,220	101.824	.....	2,036,486	.....	2,000,000	.....	2,000,601	.....	.....	3.500	3.478	JD.....	.....	1,167	.....	70,000	06/19/2018.	06/25/2021.
07274N	AL 7 Bayer US Finance II LLC Sr Nt.....	.....	..	.....	1	2FE	.....	40,729,653	109.159	.....	44,755,108	.....	41,000,000	.....	40,761,118	.....	.....	4.375	4.455	JD.....	.....	79,722	.....	1,793,750	06/20/2018.	12/15/2028.
07274N	AU 7 Bayer US Finance II LLC Sr Nt.....	.....	..	.....	1	2FE	.....	1,998,338	100.608	.....	2,012,160	.....	2,000,000	.....	1,998,338	.....	.....	2.750	3.351	JJ.....	.....	25,361	.....	55,000	07/12/2018.	07/15/2021.
07274N	AW 3 Bayer US Finance II LLC Sr Nt.....	.....	..	.....	1	2FE	.....	11,180,375	103.218	.....	11,354,024	.....	11,000,000	.....	11,137,880	.....	.....	3.375	3.210	JJ.....	.....	171,188	.....	371,250	07/12/2018.	07/15/2024.
07274N	BF 9 Bayer US Finance II LLC Sr Nt.....	.....	..	.....	1	2FE	.....	4,963,241	101.350	.....	5,067,495	.....	5,000,000	.....	4,963,241	.....	.....	4.400	4.594	JJ.....	.....	101,444	.....	220,000	07/12/2018.	07/15/2044.
072868	AC 6 Baylor University Sec Nt.....	.....	..	.....	1	1FE	.....	3,000,000	110.011	.....	3,300,330	.....	3,000,000	.....	3,000,000	.....	.....	4.019	4.019	MS.....	.....	40,190	.....	120,570	02/08/2018.	03/01/2038.
075887	AW 9 Becton Dickinson & Co Sr Nt.....	.....	..	.....	1	2FE	.....	5,932,864	100.937	.....	5,652,466	.....	5,600,000	.....	5,640,327	.....	.....	3.250	2.401	MN.....	.....	24,772	.....	182,000	02/20/2013.	11/12/2020.
075887	BF 5 Becton Dickinson & Co Sr Nt.....	.....	..	.....	1	2FE	.....	6,000,000	106.018	.....	6,361,056	.....	6,000,000	.....	6,000,000	.....	.....	3.734	3.734	JD.....	.....	9,957	.....	224,040	12/04/2014.	12/15/2024.
075887	BG 3 Becton Dickinson & Co Sr Nt.....	.....	..	.....	1	2FE	.....	26,161,375	117.031	.....	29,257,725	.....	25,000,000	.....	26,076,159	.....	.....	4.685	4.395	JD.....	.....	52,056	.....	1,171,250	04/13/2016.	12/15/2044.
075887	BW 8 Becton Dickinson & Co Sr Nt.....	.....	..	.....	1	2FE	.....	15,412,131	106.420	.....	15,856,580	.....	14,900,000	.....	15,380,801	.....	.....	3.700	3.194	JD.....	.....	38,285	.....	275,650	06/20/2019.	06/06/2027.
075887	CE 7 Becton Dickinson & Co Sr Nt.....	.....	..	.....		2FE	.....	1,551,222	119.760	.....	1,796,396	.....	1,500,000	.....	1,543,296	.....	.....	6.700	6.181	JD.....	.....	8,375	.....	100,500	05/01/2018.	12/01/2026.
084659	AR 2 Berkshire Hathaway Energy Sr Nt.....	.....	..	.....	1	1FE	.....	14,995,200	119.021	.....	17,853,105	.....	15,000,000	.....	14,995,758	.....	.....	4.450	4.452							

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
08888@	AA	6	Safe Harbor Hydro Sr Nt.....			1	2PL	20,000,000	105.312	21,062,479	20,000,000	20,000,000					4.610	4.610	MJSD.	2,561	922,000	12/16/2016.	12/31/2026.
09062X	AF	0	Biogen Inc Sr Nt.....			1	1FE	4,988,200	108.784	5,439,205	5,000,000	4,992,695		1,115			4.050	4.079	MS.....	59,625	202,500	09/10/2015.	09/15/2025.
092113	AH	2	Black Hills Corp Sr Nt.....			1	2FE	4,920,840	106.020	4,977,630	4,695,000	4,805,384		(25,844)			4.250	3.600	MN.....	17,182	199,538	01/08/2016.	11/30/2023.
092113	AL	3	Black Hills Corp Sr Nt.....			1	2FE	24,429,607	105.311	25,743,152	24,445,000	24,435,005		1,429			3.950	3.958	JJ.....	445,239	965,578	01/11/2016.	01/15/2026.
092113	AN	9	Black Hills Corp Sr Nt.....			1	2FE	4,975,081	104.714	5,235,715	5,000,000	4,976,745		462			4.200	4.229	MS.....	61,833	210,000	08/10/2016.	09/15/2046.
096630	AC	2	Boardwalk Pipelines LLC Sr Nt.....			1	2FE	8,541,035	101.893	9,679,854	9,500,000	9,116,504		112,803			3.375	4.799	FA.....	133,594	320,625	04/23/2014.	02/01/2023.
097023	BV	6	Boeing Co Sr Nt.....			1	1FE	9,539,200	103.086	10,308,550	10,000,000	9,564,027		8,870			3.650	3.912	MS.....	121,667	365,000	02/14/2017.	03/01/2047.
097023	BX	2	Boeing Co Sr Nt.....			1	1FE	2,934,540	104.153	3,124,599	3,000,000	2,945,036		5,711			3.250	3.510	MS.....	32,500	97,500	02/21/2018.	03/01/2028.
097023	BZ	7	Boeing Co Sr Nt.....			1	1FE	2,783,550	103.297	3,098,907	3,000,000	2,790,762		3,927			3.625	4.042	MS.....	36,250	108,750	02/21/2018.	03/01/2048.
097023	CA	1	Boeing Co Sr Nt.....			1	1FE	22,097,905	105.955	24,030,662	22,680,000	22,154,770		49,355			3.450	3.761	MN.....	130,410	784,634	11/20/2018.	11/01/2028.
097023	CB	9	Boeing Co Sr Nt.....			1	1FE	5,590,012	106.238	6,374,304	6,000,000	5,598,178		7,003			3.850	4.255	MN.....	38,500	231,642	10/31/2018.	11/01/2048.
099724	AG	1	Borg Warner Automotive Nt.....			1	2FE	11,881,649	101.586	10,884,897	10,715,000	10,829,162		(158,111)			4.625	3.080	MS.....	145,917	495,569	09/10/2012.	09/15/2020.
099724	AH	9	Borg Warner Automotive Sr Nt.....			1	2FE	1,542,962	103.930	1,558,947	1,500,000	1,540,942		(899)			4.375	4.198	MS.....	19,323	65,625	09/07/2017.	03/15/2045.
099724	AJ	5	Borg Warner Automotive Sr Nt.....			1	2FE	6,870,660	104.628	7,585,530	7,250,000	7,015,815		39,596			3.375	4.070	MS.....	72,047	244,688	02/16/2016.	03/15/2025.
100743	AJ	2	Boston Gas Company Sr Nt.....			1	1FE	7,000,000	114.048	7,983,353	7,000,000	7,000,000					4.487	4.487	FA.....	118,656	314,090	02/14/2012.	02/15/2042.
100743	AK	9	Boston Gas Company Sr Nt.....			1	1FE	10,989,660	103.414	11,375,496	11,000,000	10,991,854		937		(10,333)	3.150	3.161	FA.....	144,375	346,500	07/31/2017.	08/01/2027.
10112R	AW	4	Boston Properties LP Sr Nt.....			1	1FE	4,087,200	105.785	4,231,416	4,000,000	4,046,117					3.800	3.495	FA.....	63,333	152,000	10/07/2015.	02/01/2024.
10112R	AX	2	Boston Properties LP Sr Nt.....			1	2FE	36,848,847	105.979	39,026,619	36,825,000	36,840,968		(2,395)			3.650	3.642	FA.....	560,047	1,344,113	02/12/2016.	02/01/2026.
10112R	BA	1	Boston Properties LP Sr Nt.....			1	2FE	23,057,625	113.399	26,081,816	23,000,000	23,052,717		(4,690)			4.500	4.468	JD.....	86,250	1,043,625	12/06/2018.	12/01/2028.
101137	AS	6	Boston Scientific Corp Nt.....			2	2FE	32,214,365	109.648	34,539,120	31,500,000	32,171,737				(44,270)	4.000	3.684	MS.....	420,000	890,000	06/04/2019.	03/01/2028.
101137	AU	1	Boston Scientific Corp Sr Nt.....			1	2FE	18,053,075	121.693	21,296,328	17,500,000	18,047,901		(5,174)			4.700	4.503	MS.....	274,167	424,958	05/15/2019.	03/01/2049.
101137	AW	7	Boston Scientific Corp Sr Nt.....			1	2FE	12,813,510	107.193	13,399,150	12,500,000	12,787,020				(26,490)	3.750	3.325	MS.....	156,250	242,188	05/13/2019.	03/01/2026.
101137	AX	5	Boston Scientific Corp Sr Nt.....			1	2FE	33,073,787	110.674	36,221,223	32,728,000	33,053,134				(20,653)	4.000	3.866	MS.....	436,373	676,379	05/13/2019.	03/01/2029.
10373Q	AC	4	BP Cap Mkts America Sr Nt.....			1	1FE	30,728,216	110.532	33,546,462	30,350,000	30,721,693		(6,523)			3.937	3.761	MS.....	331,911	1,053,148	10/29/2019.	09/21/2028.
10373Q	AE	0	BP Cap Mkts America Sr Nt.....			1	1FE	4,956,170	113.105	5,315,949	4,700,000	4,949,343				(6,656)	4.234	3.498	MN.....	30,402	163,009	10/29/2019.	11/06/2028.
10373Q	AW	0	BP Cap Mkts America Sr Nt.....			1	1FE	10,105,694	104.195	10,419,530	10,000,000	10,083,924				(20,754)	3.216	2.978	MN.....	29,480	321,600	12/14/2018.	11/28/2023.
110122	BG	2	Bristol-Myers Squibb Co Sr Nt.....			1	1FE	15,088,575	103.333	15,499,935	15,000,000	15,085,382				(3,193)	3.250	3.022	FA.....	184,167		11/22/2019.	08/15/2022.
110122	BM	9	Bristol-Myers Squibb Co Sr Nt.....			1	1FE	5,989,910	105.690	6,341,382	6,000,000	5,990,148				237	3.625	3.666	MN.....	27,792		11/22/2019.	05/15/2024.
110122	BU	1	Bristol-Myers Squibb Co Sr Nt.....			1	1FE	5,706,428	128.279	7,055,351	5,500,000	5,706,149				(279)	5.000	4.743	FA.....	103,889		11/22/2019.	08/15/2045.
110122	CB	2	Bristol-Myers Squibb Co Sr Nt.....			1	1FE	41,192,815	107.022	44,414,296	41,500,000	41,211,169				18,354	3.400	3.486	JJ.....	881,875		05/09/2019.	07/26/2029.
110122	CD	8	Bristol-Myers Squibb Co Sr Nt.....			1	1FE	6,037,460	118.728	6,530,013	5,500,000	6,033,249				(4,211)	4.250	3.705	AO.....	42,205	103,889	07/24/2019.	10/26/2049.
11134L	AH	2	Broadcom Crp/ Caymn Fi Sr Nt.....			1	2FE	8,963,855	103.876	9,348,822	9,000,000	8,970,641				3,557	3.875	3.929	JJ.....	160,813	348,750	02/21/2018.	01/15/2027.
11134L	AK	5	Broadcom Crp/ Caymn Fi Sr Nt.....			1	2FE	3,995,917	100.077	4,003,068	4,000,000	3,998,592				1,326	2.200	2.234	JJ.....	40,578	88,000	02/21/2018.	01/15/2021.
11134L	AP	4	Broadcom Crp/ Caymn Fi Sr Nt.....			1	2FE	6,998,190	101.219	7,085,309	7,000,000	6,999,238				138	3.125	3.127	JJ.....	100,868	218,750	02/21/2018.	01/15/2025.
11134L	AR	0	Broadcom Crp/ Caymn Fi Sr Nt.....			1	2FE	22,988,907	100.629	23,144,601	23,000,000	22,993,454				694	3.500	3.504	JJ.....	371,194	805,000	02/21/2018.	01/15/2028.
11283#	AF	8	Brookfield Asset Mgmt Sr Nt.....				2PL	11,000,000	104.447	11,489,131	11,000,000	11,000,000					4.290	4.290	JD.....	19,663	471,900	12/19/2017.	12/16/2030.
113804	AD	0	Brooklyn Navy Yard Cogeneratio Sr Secure.....			4	4	19,993,577	111.410	22,274,781	19,993,577	19,993,577					5.020	5.020	JD.....	2,788	875,430	02/14/2019.	12/31/2040.
11523@	AA	1	Brown Bear II LLC Sr Sec Nt.....				2PL	35,000,000	104.365	36,527,828	35,000,000	35,000,000					4.620	4.621	JJ.....	745,617	1,599,033	04/09/2015.	04/09/2030.
115637	AL	4	Brown-Forman Corp Sr Nt.....			1	1FE	5,224,150	105.864	5,293,200	5,000,000	5,205,436				(5,732)	3.750	3.489	JJ.....	86,458	187,500	07/28/2016.	01/15/2043.
115637	AT	7	Brown-Forman Corp Sr Nt.....			1	1FE	14,828,250	112.872	16,930,785	15,000,000	14,838,756				5,831	4.000	4.084	AO.....	126,667	600,000	03/22/2018.	04/15/2038.
12189L	AC	5	Burlington Northern Santa Fe Sr Nt.....			1	1FE	14,944,650	123.963	18,594,420	15,000,000	14,953,595				1,199	5.050	5.074	MS.....	252,500	757,500	09/07/2010.	03/01/2041.

SCHEDULE D - PART 1

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

E10.12

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates							
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22					
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date					
12189L	AS	0	Burlington Northern Santa Fe Sr Nt.....	.....	..	.....	1	1FE	.....	17,797,587	124.706	.....	20,380,685	.....	16,343,000	.....	17,723,191	.....	(31,787)	.....	.....	4.900	4.333	AO.....	.....	200,202	.....	800,807	05/30/2018.	04/01/2044.
12189L	AV	3	Burlington Northern Santa Fe Sr Nt.....	.....	..	.....	1	1FE	.....	7,962,720	104.106	.....	8,328,472	.....	8,000,000	.....	7,979,212	.....	3,595	.....	.....	3.000	3.054	AO.....	.....	60,000	.....	240,000	03/04/2015.	04/01/2025.
12189L	AW	1	Burlington Northern Santa Fe Sr Nt.....	.....	..	.....	1	1FE	.....	9,967,300	113.540	.....	11,354,010	.....	10,000,000	.....	9,970,487	.....	650	.....	.....	4.150	4.169	AO.....	.....	103,750	.....	415,000	03/04/2015.	04/01/2045.
12189L	BA	8	Burlington Northern Santa Fe Sr Nt.....	.....	..	.....	1	1FE	.....	13,964,580	106.754	.....	14,945,602	.....	14,000,000	.....	13,974,267	.....	3,001	.....	.....	3.250	3.278	JD.....	.....	20,222	.....	455,000	03/06/2017.	06/15/2027.
12189L	BB	6	Burlington Northern Santa Fe Sr Nt.....	.....	..	.....	1	1FE	.....	11,862,840	113.641	.....	13,636,860	.....	12,000,000	.....	11,871,553	.....	2,458	.....	.....	4.125	4.191	JD.....	.....	22,000	.....	495,000	03/06/2017.	06/15/2047.
124857	AN	3	CBS Corp Sr Nt.....	LS.....	..	.....	1	2FE	.....	11,350,615	110.878	.....	12,750,982	.....	11,500,000	.....	11,363,500	.....	2,825	.....	.....	4.600	4.681	JJ.....	.....	243,928	.....	529,000	01/07/2015.	01/15/2045.
124857	AQ	6	CBS Corp Sr Nt.....	.....	..	.....	1	2FE	.....	13,746,320	107.150	.....	15,001,000	.....	14,000,000	.....	13,840,974	.....	22,685	.....	.....	4.000	4.215	JJ.....	.....	258,222	.....	560,000	07/07/2015.	01/15/2026.
124857	AR	4	CBS Corp Sr Nt.....	.....	..	.....	1	2FE	.....	16,526,858	100.118	.....	16,719,673	.....	16,700,000	.....	16,551,510	.....	9,257	.....	.....	2.900	3.041	JJ.....	.....	223,316	.....	130,500	10/29/2019.	01/15/2027.
124857	AT	0	CBS Corp Sr Nt.....	.....	..	.....	2	2FE	.....	28,529,592	102.495	.....	29,416,122	.....	28,700,000	.....	28,582,594	.....	20,411	.....	.....	3.375	3.432	FA.....	.....	365,925	.....	810,000	11/14/2019.	02/15/2028.
124857	AX	1	CBS Corp Sr Nt.....	.....	..	.....	1	2FE	.....	1,144,209	104.869	.....	1,153,557	.....	1,100,000	.....	1,143,545	.....	(664)	.....	.....	3.700	3.147	JD.....	.....	3,392	.....	20,350	10/29/2019.	06/01/2028.
124857	AZ	6	CBS Corp Sr Nt.....	LS.....	..	.....	1	2FE	.....	17,654,274	108.985	.....	17,764,571	.....	16,300,000	.....	17,631,535	.....	(22,739)	.....	.....	4.200	3.166	JD.....	.....	57,050	.....	505,843	11/14/2019.	06/01/2029.
1248EP	AZ	6	CCO Holdings LLC Sr Nt.....	.....	..	.....	1	3FE	.....	4,220,625	101.125	.....	4,297,813	.....	4,250,000	.....	4,235,127	.....	2,928	.....	.....	5.125	5.215	FA.....	.....	82,285	.....	217,813	11/05/2015.	02/15/2023.
1248EP	BG	7	CCO Holdings LLC Sr Nt.....	.....	..	.....	1	3FE	.....	2,500,000	103.250	.....	2,581,250	.....	2,500,000	.....	2,500,000	.....		.....	.....	5.375	5.375	MN.....	.....	22,396	.....	134,375	04/16/2015.	05/01/2025.
1248EP	BK	8	CCO Holdings LLC Sr Nt.....	.....	..	.....	1	3FE	.....	1,000,000	105.750	.....	1,057,500	.....	1,000,000	.....	1,000,000	.....		.....	.....	5.875	5.875	MN.....	.....	9,792	.....	58,750	04/15/2015.	05/01/2027.
1248EP	BM	4	CCO Holdings LLC Hgh Yld Sr Nt.....	.....	..	.....	1	3FE	.....	8,020,134	105.502	.....	8,440,160	.....	8,000,000	.....	8,014,318	.....	(1,906)	.....	.....	5.750	5.715	FA.....	.....	173,778	.....	460,000	05/23/2016.	02/15/2026.
1248EP	BT	9	CCO Holdings LLC Sr Nt.....	.....	..	.....	2	3FE	.....	10,370,500	105.500	.....	10,655,500	.....	10,100,000	.....	10,296,572	.....	(31,735)	.....	.....	5.125	4.708	MN.....	.....	86,271	.....	517,625	07/13/2017.	05/01/2027.
12519@	AA	5	CED Alamo 7 LLC Sr Sec Nt.....	.....	..	.....	4	2YE	.....	49,602,354	102.674	.....	50,928,874	.....	49,602,354	.....	49,602,354	.....		.....	.....	4.210	4.207	JD.....	.....	5,801	.....	2,088,259	02/18/2016.	06/30/2041.
125523	AG	5	Cigna Corp Sr Nt.....	.....	..	.....	1	2FE	.....	2,483,793	108.524	.....	2,496,061	.....	2,300,000	.....	2,479,104	.....	(4,689)	.....	.....	4.125	2.646	MN.....	.....	12,123	.....	47,438	10/29/2019.	11/15/2025.
125523	AH	3	Cigna Corp Sr Nt.....	.....	..	.....	1	2FE	.....	43,352,968	110.789	.....	47,860,762	.....	43,200,000	.....	43,353,116	.....	149	.....	.....	4.375	4.322	AO.....	.....	399,000	.....	896,875	10/29/2019.	10/15/2028.
125523	AJ	9	Cigna Corp Sr Nt.....	.....	..	.....	1	2FE	.....	565,100	116.642	.....	583,210	.....	500,000	.....	564,700	.....	(400)	.....	.....	4.800	3.805	FA.....	.....	9,067	.....		10/29/2019.	08/15/2038.
125523	AK	6	Cigna Corp Sr Nt.....	.....	..	.....	1	2FE	.....	3,334,217	119.450	.....	3,464,038	.....	2,900,000	.....	3,332,966	.....	(1,251)	.....	.....	4.900	4.015	JD.....	.....	6,316	.....	71,050	10/29/2019.	12/15/2048.
125523	BQ	2	Cigna Corp Sr Nt.....	.....	..	.....	1	2FE	.....	994,148	103.570	.....	1,035,702	.....	1,000,000	.....	994,705	.....	556	.....	.....	3.900	4.163	FA.....	.....	14,733	.....		10/11/2019.	02/15/2022.
125523	CA	6	Cigna Corp Sr Nt.....	.....	..	.....	1	2FE	.....	3,189,993	103.940	.....	3,222,131	.....	3,100,000	.....	3,188,217	.....	(1,776)	.....	.....	3.400	2.942	MS.....	.....	35,133	.....		10/29/2019.	03/01/2027.
125523	CC	2	Cigna Corp Sr Nt.....	.....	..	.....	1	2FE	.....	13,622,514	127.746	.....	15,329,544	.....	12,000,000	.....	13,614,174	.....	(8,339)	.....	.....	6.125	5.098	MN.....	.....	93,917	.....	367,500	10/11/2019.	11/15/2041.
125896	BL	3	CMS Energy Corp Sr Nt.....	.....	..	.....	1	2FE	.....	2,620,114	112.792	.....	2,594,207	.....	2,300,000	.....	2,594,559	.....	(7,705)	.....	.....	4.700	3.860	MS.....	.....	27,325	.....	108,100	06/30/2016.	03/31/2043.
125896	BP	4	CMS Energy Corp Sr Nt.....	.....	..	.....	1	2FE	.....	9,968,300	105.614	.....	10,561,400	.....	10,000,000	.....	9,980,087	.....	2,990	.....	.....	3.600	3.638	MN.....	.....	46,000	.....	360,000	11/04/2015.	11/15/2025.
125896	BS	8	CMS Energy Corp Sr Nt.....	.....	..	.....	2	2FE	.....	17,646,650	104.655	.....	18,314,678	.....	17,500,000	.....	17,612,825	.....	(13,211)	.....	.....	3.450	3.351	FA.....	.....	228,083	.....	603,750	04/21/2017.	08/15/2027.
126408	HB	2	CSX Corp Sr Nt.....	.....	..	.....	1	2FE	.....	19,983,000	105.616	.....	21,123,100	.....	20,000,000	.....	19,991,595	.....	1,667	.....	.....	3.400	3.410	FA.....	.....	283,333	.....	680,000	07/16/2014.	08/01/2024.
126408	HM	8	CSX Corp Sr Nt.....	.....	..	.....	1	2FE	.....	20,401,335	112.650	.....	22,530,080	.....	20,000,000	.....	20,369,589	.....	(31,842)	.....	.....	4.250	4.001	MS.....	.....	250,278	.....	708,333	02/21/2019.	03/15/2029.
126408	HN	6	CSX Corp Sr Nt.....	.....	..	.....	1	2FE	.....	7,826,372	121.353	.....	9,586,871	.....	7,900,000	.....	7,827,658	.....	1,140	.....	.....	4.750	4.809	MN.....	.....	47,949	.....	375,250	11/07/2018.	11/15/2048.
126410	LK	3	CSX Transportation Inc Deb.....	.....	..	.....	1	1FE	.....	5,940,096	103.332	.....	4,339,952	.....	4,200,000	.....	4,276,834	.....	(162,926)	.....	.....	9.750	5.604	JD.....	.....	18,200	.....	409,500	08/03/2005.	06/15/2020.
12656*	AN	2	CSLB Holdings Inc Gtd Sr Nt Ser A.....	.....	..	.....	1		.....	10,000,000	103.467	.....	10,346,653	.....	10,000,000	.....	10,000,000	.....		.....	.....	3.320	3.320	AO.....	.....	80,233	.....	332,000	10/04/2017.	10/04/2029.
126650	CL	2	CVS Health Corp Sr Nt.....	.....	..	.....	1	2FE	.....	7,708,200	106.511	.....	7,988,295	.....	7,500,000	.....	7,625,721	.....	(20,158)	.....	.....	3.875	3.540	JJ.....	.....	129,974	.....	290,625	08/24/2015.	07/20/2025.
126650	CN	8	CVS Health Corp Sr Nt.....	.....	..	.....	1	2FE	.....	13,238,447	118.632	.....	15,422,108	.....	13,000,000	.....	13,237,747	.....	(2,062)	.....	.....	5.125	4.996	JJ.....	.....	297,962	.....	512,500	06/17/2019.	07/20/2045.
126650	CZ	1	CVS Health Corp Sr Nt.....	.....	..	.....	1	2FE	.....	28,813,962	118.503	.....	30,810,676	.....	26,000,000	.....	28,795,367	.....	(18,595)	.....	.....	5.050	4.371	MS.....	.....	350,133	.....	656,500	08/23/2019.	03/25/2048.
126650	DG	2	CVS Health Corp Sr Nt.....	LS.....	..	.....	1	2FE	.....	12,882,610	101.634	.....	13,212,433	.....	13,000,000	.....	12,886,378	.....	3,768	.....	.....	3.250	3.357	FA.....	.....	159,611	.....		08/08/2019.	08/15/2029.
134429	BE	8	Campbell Soup Co Sr Nt Ser 5Y.....	.....	..	.....	1	2FE	.....	998,510	104.184	.....	1,041,840	.....	1,000,000	.....	999,014	.....	285	.....	.....	3.650	3.683	MS						

SCHEDULE D - PART 1

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

E10.13

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
14149Y	AT	5	Cardinal Health Inc Sr Nt.....	.....	..	.....	1	2FE	14,723,780	102.420	13,314,626	13,000,000	13,230,832	.....	.....	(235,772)	.....	4.625	2.725	JD.....	26,722	601,250	02/27/2013.	12/15/2020.
14149Y	AW	8	Cardinal Health Inc Sr Nt.....	.....	..	.....	1	2FE	3,986,280	100.372	4,014,884	4,000,000	3,988,123	.....	.....	281	.....	4.600	4.621	MS.....	54,178	184,000	02/19/2013.	03/15/2043.
14149Y	BJ	6	Cardinal Health Inc Sr Nt.....	LS.....	..	.....	2	2FE	23,032,795	102.289	23,526,516	23,000,000	23,026,220	.....	.....	(3,142)	.....	3.410	3.392	JD.....	34,858	784,300	10/17/2017.	06/15/2027.
14149Y	BM	9	Cardinal Health Inc Sr Nt.....	.....	..	.....	1	2FE	4,151,320	99.359	3,974,364	4,000,000	4,145,299	.....	.....	(2,889)	.....	4.368	4.143	JD.....	7,765	174,720	10/13/2017.	06/15/2047.
14155#	AB	6	Cardinals Ballpark LLC Sr Nt.....	.....	..	.....	4	2	2,524,629	110.126	2,780,281	2,524,629	2,524,629	.....	.....		.....	5.770	5.769	MS.....	36,822	145,671	02/29/2012.	09/30/2027.
141781	AU	8	Cargill Inc Sr Nt.....	.....	..	.....	1	1FE	12,924,500	132.867	13,286,730	10,000,000	12,309,144	.....	.....	(93,759)	.....	6.125	4.189	MS.....	180,347	612,500	07/09/2012.	09/15/2036.
141781	AY	0	Cargill Inc Sr Nt.....	.....	..	.....	1	1FE	41,068,135	103.229	39,432,484	38,199,000	38,674,140	.....	.....	(333,784)	.....	4.307	3.369	MN.....	214,794	1,645,231	01/11/2012.	05/14/2021.
141781	BF	0	Cargill Inc Sr Nt.....	.....	..	.....	1	1FE	16,423,937	122.459	17,266,663	14,100,000	16,309,057	.....	.....	(49,405)	.....	4.760	3.803	MN.....	70,845	671,160	08/04/2017.	11/23/2045.
141781	BG	8	Cargill Inc Sr Nt.....	.....	..	.....	1	1FE	998,760	103.320	1,033,202	1,000,000	999,192	.....	.....	238	.....	3.250	3.277	MS.....	10,833	32,500	02/26/2018.	03/01/2023.
14268#	AA	2	Carlsbad Energy Holdings LLC Sr Nt Ser A.....	.....	..	.....	4	2PL	13,000,000	99.131	12,887,006	13,000,000	13,000,000	.....	.....		.....	4.120	4.141	MJSD.....	1,488	535,600	09/29/2017.	10/31/2038.
14913Q	2L	2	Caterpillar Finl Service Sr MTN.....	.....	..	.....	1	1FE	498,365	104.759	523,794	500,000	498,864	.....	.....	312	.....	3.450	3.522	MN.....	2,204	17,250	05/22/2018.	05/15/2023.
14913Q	2N	8	Caterpillar Finl Service Sr Nt MTN.....	.....	..	.....	1	1FE	3,996,920	102.219	4,088,744	4,000,000	3,998,239	.....	.....	1,003	.....	3.150	3.177	MS.....	39,900	126,000	09/04/2018.	09/07/2021.
14916R	AD	6	Catholic Health Initiative Nt.....	.....	..	.....	1	2FE	6,258,960	102.713	6,162,798	6,000,000	6,219,920	.....	.....	(6,154)	.....	4.350	4.094	MN.....	43,500	261,000	11/13/2012.	11/01/2042.
15005#	AA	7	CED Upton County Solar LLC Sr Sec Nt.....	.....	..	.....	4	2	11,161,586	104.781	11,695,186	11,161,586	11,161,586	.....	.....		.....	4.450	4.447	JD.....	1,380	496,691	03/16/2017.	06/30/2042.
150190	AB	2	Cedar Fair/Can/Magnum/MI Sr Nt.....	.....	..	.....	1	4FE	29,201,263	107.608	31,604,470	29,370,000	29,217,861	.....	.....	10,991	.....	5.375	5.443	AO.....	333,268	1,578,638	09/06/2018.	04/15/2027.
15189T	AV	9	CenterPoint Energy Inc Sr Nt.....	.....	..	.....	1	2FE	29,376,102	108.594	32,035,171	29,500,000	29,389,636	.....	.....	11,249	.....	4.250	4.301	MN.....	208,958	1,344,299	10/04/2018.	11/01/2028.
15189X	AS	7	Centerpoint Energy Houston Sec Nt.....	.....	..	.....	1	1FE	4,085,284	112.341	4,605,997	4,100,000	4,085,778	.....	.....	270	.....	3.950	3.971	MS.....	53,983	161,950	02/26/2018.	03/01/2048.
159864	AC	1	Charles River Laboratories Sr Nt.....	.....	..	.....	1	3FE	15,413,730	107.500	15,798,200	14,696,000	15,325,150	.....	.....	(88,580)	.....	5.500	4.384	AO.....	202,070	404,140	05/16/2019.	04/01/2026.
159864	AE	7	Charles River Laboratories Sr Nt.....	.....	..	.....	1	3FE	6,103,125	101.875	6,163,438	6,050,000	6,101,770	.....	.....	(1,355)	.....	4.250	4.095	MN.....	48,568		10/22/2019.	05/01/2028.
161175	BR	4	Charter Comm Opt 1st Lien.....	.....	..	.....	2	2FE	9,108,871	113.466	9,315,534	8,210,000	9,077,463	.....	.....	(31,408)	.....	5.050	3.661	MS.....	104,803	184,904	10/07/2019.	03/30/2029.
161175	BS	2	Charter Comm Opt 1st Lien.....	.....	..	.....	1	2FE	13,936,385	108.835	14,257,398	13,100,000	13,934,130	.....	.....	(2,255)	.....	5.125	4.720	JJ.....	318,903		10/08/2019.	07/01/2049.
161175	BT	0	Charter Comm Opt Secured Nt.....	.....	..	.....	1	2FE	8,452,060	105.450	8,963,284	8,500,000	8,452,060	.....	.....		.....	4.800	4.836	MS.....	75,933		10/15/2019.	03/01/2050.
16412X	AG	0	Cheniere Corp Christi HD 1st lien Nt.....	.....	..	.....	1	2FE	25,882,425	110.518	27,958,844	25,298,000	25,865,961	.....	.....	(13,595)	.....	5.125	4.730	JD.....	3,601	1,155,585	11/06/2019.	06/30/2027.
16412X	AH	8	Cheniere Corp Christi HD 1st Mtg Bd.....	.....	..	.....	1	2FE	8,993,250	102.122	9,190,953	9,000,000	8,993,328	.....	.....	78	.....	3.700	3.709	MN.....	44,400		11/06/2019.	11/15/2029.
166764	AG	5	Chevron Corp Sr Nt.....	.....	..	.....	1	1FE	4,000,000	100.216	4,008,640	4,000,000	4,000,000	.....	.....		.....	2.427	2.427	JD.....	1,888	97,080	06/17/2013.	06/24/2020.
166764	AH	3	Chevron Corp Sr Nt.....	.....	..	.....	1	1FE	15,000,000	104.106	15,615,945	15,000,000	15,000,000	.....	.....		.....	3.191	3.191	JD.....	9,307	478,650	06/17/2013.	06/24/2023.
16876A	AA	2	Children's Hospital Medi Nt.....	.....	..	.....	1	1FE	10,000,000	114.174	11,417,380	10,000,000	10,000,000	.....	.....		.....	4.268	4.268	MN.....	54,536	426,800	10/30/2014.	05/15/2044.
171798	AD	3	Cimarex Energy Co Sr Nt.....	.....	..	.....	1	2FE	7,565,100	103.743	7,780,725	7,500,000	7,564,229	.....	.....	(871)	.....	3.900	3.761	MN.....	37,375	146,250	10/29/2019.	05/15/2027.
17275R	AD	4	Cisco Sys Inc Nt.....	.....	..	.....	1	1FE	9,446,300	140.147	14,014,720	10,000,000	9,544,036	.....	.....	12,040	.....	5.900	6.314	FA.....	222,889	590,000	05/07/2009.	02/15/2039.
17275R	BC	5	Cisco Sys Inc Sr Nt.....	.....	..	.....	1	1FE	9,992,400	104.310	10,431,010	10,000,000	9,995,050	.....	.....	723	.....	2.950	2.959	FA.....	100,792	295,000	02/22/2016.	02/28/2026.
17275R	BL	5	Cisco Sys Inc Sr Nt.....	.....	..	.....	1	1FE	3,996,480	101.957	4,078,292	4,000,000	3,997,541	.....	.....	332	.....	2.500	2.510	MS.....	28,056	100,000	09/13/2016.	09/20/2026.
172967	JT	9	Citigroup Inc Sub Nt.....	.....	..	.....		2FE	24,898,000	108.709	27,177,275	25,000,000	24,939,008	.....	.....	9,706	.....	4.400	4.451	JD.....	64,167	1,100,000	06/03/2015.	06/10/2025.
172967	KA	8	Citigroup Inc Sub Nt.....	.....	..	.....		2FE	9,954,000	110.178	11,017,810	10,000,000	9,967,604	.....	.....	3,424	.....	4.450	4.500	MS.....	113,722	445,000	09/23/2015.	09/29/2027.
172967	KU	4	Citigroup Inc Sub Nt.....	.....	..	.....		2FE	2,160,000	109.127	2,182,538	2,000,000	2,157,356	.....	.....	(2,644)	.....	4.125	3.073	JJ.....	35,750		10/29/2019.	07/25/2028.
172967	LS	8	Citigroup Inc Sr Nt.....	.....	..	.....	1	1FE	6,933,430	105.290	7,370,279	7,000,000	6,943,904	.....	.....	5,305	.....	3.520	3.627	AO.....	43,804	246,400	01/17/2018.	10/27/2028.
172967	LU	3	Citigroup Inc Sr Nt.....	.....	..	.....	1	1FE	26,000,000	109.556	28,484,456	26,000,000	26,000,000	.....	.....		.....	3.878	3.878	JJ.....	439,722	1,008,280	01/17/2018.	01/24/2039.
172967	MD	0	Citigroup Inc Sr Nt.....	.....	..	.....	1	1FE	20,989,920	125.083	26,267,430	21,000,000	20,990,152	.....	.....	163	.....	4.650	4.653	JJ.....	428,575	976,500	07/16/2018.	07/23/2048.
17401Q	AS	0	Citizens Bank NA/RJ Sr Nt.....	.....	..	.....	2	2FE	1,998,180	102.481	2,049,610	2,000,000	1,998,696	.....	.....	516	.....	3.250	3.282	FA.....	24,736	32,500	02/11/2019.	02/14/2022.
174610	AJ	4	Citizens Financial Group Sub Nt.....	.....	..	.....	1	2FE	22,928,927	107.796	24,523,658	22,750,000	22,861,968	.....	.....	(17,439)	.....	4.350	4.250	FA.....	412,344	989,625	12/17/2015.	08/01/2025.
174610	AK	1	Citizens Financial Group Sub Nt.....	.....	..	.....		2FE	30,524,469	107.489	32,569,258	30,300,000	30,481,308	.....	.....	(13,639)	.....	4.300	4.183	JD.....	101,337	1,274,950	11/14/2019.	12/03/2025.
18055#	BB	7	Clarion Lion Prop Hlds LP Sr Nt Ser Z.....	.....	..	.....		1	20,000,000	112.055	22,410,958	20,000,000	20,000,000	.....	.....		.....	4.390	4.390	FA.....	365,833	439,000	02/01/2019.	02/01/2030.

SCHEDULE D - PART 1

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

E10.14

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
18055#	BG	6	Clarion Lion Prop Hlds LP Sr Nt Ser AE.....						1	12,000,000	105.620	12,674,404	12,000,000	12,000,000					3.670	3.670	JJ.....	203,073		07/15/2019.	07/15/2028.
184496	AN	7	Clean Harbors Inc Sr Nt.....						1	7,394,688	105.250	7,735,875	7,350,000	7,390,756		(3,932)			4.875	4.737	JJ.....	178,161		06/19/2019.	07/15/2027.
184496	AP	2	Clean Harbors Inc Sr Nt.....						1	2,300,000	107.260	2,466,980	2,300,000	2,300,000					5.125	5.125	JJ.....	58,610		06/18/2019.	07/15/2029.
191098	AK	8	Coca-Cola Bottling Co Cons Sr Nt.....						1	11,166,319	104.752	11,653,671	11,125,000	11,151,455		(3,940)			3.800	3.755	MN.....	42,275	422,750	12/17/2015.	11/25/2025.
191216	BZ	2	Coca-Cola Co Sr Nt.....	LS...					1	11,986,080	100.673	12,080,796	12,000,000	11,990,380		1,321			2.250	2.263	MS.....	90,000	270,000	08/29/2016.	09/01/2026.
19123#	AA	6	Coca-Cola Southwest Beverages Sr Nt Ser.....						1FE	9,000,000	104.933	9,443,930	9,000,000	9,000,000					3.490	3.490	JD.....	2,618	314,100	03/01/2018.	12/28/2029.
19123#	AB	4	Coca-Cola Southwest Beverages Sr Nt Ser.....						1FE	10,000,000	106.559	10,655,935	10,000,000	10,000,000					3.640	3.640	JD.....	3,033	364,000	03/01/2018.	12/28/2032.
20030N	BE	0	Comcast Corp Nt.....						1	5,148,850	120.242	6,012,075	5,000,000	5,136,359		(3,458)			4.650	4.457	JJ.....	107,208	232,500	02/05/2016.	07/15/2042.
20030N	BG	5	Comcast Corp Sr Nt.....						1	14,968,050	117.484	17,622,645	15,000,000	14,972,206		676			4.500	4.513	JJ.....	311,250	675,000	01/08/2013.	01/15/2043.
20030N	BQ	3	Comcast Corp Sr Nt.....						1	5,167,100	120.232	6,011,605	5,000,000	5,155,319		(3,229)			4.600	4.397	FA.....	86,889	230,000	02/05/2016.	08/15/2045.
20030N	BS	9	Comcast Corp Sr Nt.....						1	14,971,800	104.840	15,726,015	15,000,000	14,981,673		2,647			3.150	3.172	MS.....	157,500	472,500	02/16/2016.	03/01/2026.
20030N	BU	4	Comcast Corp Sr Nt.....						1	16,851,420	101.497	17,254,490	17,000,000	16,861,780		3,145			3.400	3.447	JJ.....	266,522	578,000	07/12/2016.	07/15/2046.
20030N	BW	0	Comcast Corp Sr Nt.....						1	9,988,000	99.917	9,991,740	10,000,000	9,991,616		1,083			2.350	2.363	JJ.....	108,361	235,000	07/12/2016.	01/15/2027.
20030N	BY	6	Comcast Corp Sr Nt.....						1	15,968,480	105.943	16,950,912	16,000,000	15,976,946		2,842			3.300	3.323	FA.....	220,000	528,000	01/05/2017.	02/01/2027.
20030N	CA	7	Comcast Corp Sr Nt.....						1	1,024,450	104.838	1,048,382	1,000,000	1,023,314		(1,136)			3.150	2.818	FA.....	11,900	15,750	07/22/2019.	02/15/2028.
20030N	CT	6	Comcast Corp Sr Nt.....						1	4,521,360	112.634	4,505,376	4,000,000	4,509,207		(12,153)			4.150	2.486	AO.....	35,044	83,000	10/08/2019.	10/15/2028.
20030N	CU	3	Comcast Corp Sr Nt.....						1	3,996,942	114.386	4,003,517	3,500,000	3,988,614		(8,328)			4.250	2.718	AO.....	31,403		10/15/2019.	10/15/2030.
20268J	AB	9	Commonspirit Health Sec Nt.....						1	3,750,000	100.614	3,773,014	3,750,000	3,750,000					3.347	3.347	AO.....	45,324		08/07/2019.	10/01/2029.
202795	JB	7	Commonwealth Edison Co Sr Nt.....						1	2,494,350	119.570	2,989,238	2,500,000	2,494,988		115			4.600	4.614	FA.....	43,444	115,000	08/12/2013.	08/15/2043.
20369E	AD	4	Community Hospitals Nt.....						2	18,000,000	104.536	18,816,462	18,000,000	18,000,000					4.940	4.940	MN.....	148,200	889,200	02/13/2018.	05/01/2058.
20451N	AE	1	Compass Minerals International Sr Nt.....						1	9,201,875	99.625	9,215,313	9,250,000	9,224,591		4,850			4.875	4.943	JJ.....	207,932	450,938	04/21/2015.	07/15/2024.
20557#	AG	6	Computershare US Sr Nt Ser B.....						2	25,000,000	109.081	27,270,223	25,000,000	25,000,000					4.360	4.360	MN.....	124,139	1,090,000	11/20/2018.	11/20/2028.
205887	BR	2	ConAgra Foods Inc Sr Nt.....						1	21,199,930	103.072	22,882,051	22,200,000	21,792,099		123,075			3.200	3.841	JJ.....	307,840	710,400	12/11/2015.	01/25/2023.
205887	BS	0	ConAgra Foods Inc Sr Nt.....						1	29,872,570	103.937	33,987,497	32,700,000	30,087,814		56,824			4.650	5.250	JJ.....	658,905	1,520,550	09/07/2017.	01/25/2043.
205887	CC	4	ConAgra Foods Inc Sr Nt.....						1	2,498,034	114.736	2,524,185	2,200,000	2,493,086		(4,948)			4.850	3.072	MN.....	17,783	53,350	10/29/2019.	11/01/2028.
207597	EG	6	Connecticut Lt & Pwr Co 1st Mtg Bd.....						2	15,364,860	118.167	16,543,422	14,000,000	15,288,414		(33,222)			4.300	3.714	AO.....	127,089	602,000	08/08/2017.	04/15/2044.
207597	EJ	0	Connecticut Lt & Pwr Co 1st Mtg Bond.....						2	8,969,400	105.649	9,508,374	9,000,000	8,977,047		2,783			3.200	3.240	MS.....	84,800	288,000	03/02/2017.	03/15/2027.
207597	EL	5	Connecticut Lt & Pwr Co 1st Mtg Bd.....						1	20,450,185	114.847	23,543,594	20,500,000	20,451,824		904			4.000	4.014	AO.....	205,000	820,000	03/19/2018.	04/01/2048.
20825C	AQ	7	Conocophillips Nt.....						1	9,856,000	145.737	14,573,650	10,000,000	9,880,611		3,056			6.500	6.611	FA.....	270,833	650,000	01/29/2039.	02/01/2039.
21017#	AA	1	Consolidated Terminals LLC Sr Nt.....						1	9,000,000	106.917	9,622,513	9,000,000	9,000,000					4.820		JD.....	22,895	433,800	12/12/2013.	12/12/2023.
21036P	AN	8	Constellation Brands Inc Hgh Yld Bd.....						1	5,262,500	110.860	5,542,980	5,000,000	5,158,430		(28,876)			4.750	4.027	MN.....	30,347	237,500	03/03/2016.	11/15/2024.
21036P	AP	3	Constellation Brands Inc Sr Nt.....						1	1,000,000	111.453	1,114,528	1,000,000	1,000,000					4.750	4.750	JD.....	3,958	47,500	11/19/2015.	12/01/2025.
21036P	AY	4	Constellation Brands Inc Sr Nt.....						1	29,410,879	105.827	32,806,308	31,000,000	29,628,817		138,680			3.600	4.250	FA.....	421,600	1,116,000	06/28/2018.	02/15/2028.
21036P	AZ	1	Constellation Brands Inc Sr Nt.....						1	15,088,220	104.645	17,789,565	17,000,000	15,138,128		30,772			4.100	4.815	FA.....	263,311	697,000	05/22/2018.	02/15/2048.
21036P	BC	1	Constellation Brands Inc Sr Nt.....						1	21,011,480	112.548	23,635,164	21,000,000	21,011,010		(327)			4.650	4.643	MN.....	124,775	1,019,900	11/01/2018.	11/15/2028.
21036P	BD	9	Constellation Brands Inc Sr Nt.....						1	12,965,080	121.640	15,813,135	13,000,000	12,966,175		893			5.250	5.268	MN.....	87,208	712,833	11/14/2018.	11/15/2048.
210371	AL	4	Constellation Energy Group Sr Nt.....						1	6,546,540	102.009	6,120,558	6,000,000	6,065,069		(68,510)			5.150	3.931	JD.....	25,750	309,000	12/20/2011.	12/01/2020.
210518	DA	1	Consumers Energy Co 1st Mtg Bd.....						1	11,949,840	112.071	13,448,508	12,000,000	11,952,073		946			3.950	3.974	JJ.....	218,567	474,000	02/15/2017.	07/15/2047.
210518	E*	3	Consumers Energy Co 1st Mtg Ser A.....						1	20,000,000	104.343	20,868,554	20,000,000	20,000,000					3.520	3.520	MS.....	181,867	704,000	09/28/2017.	09/28/2037.
212015	AH	4	Continental Resources Inc Sr Nt.....						2	7,977,751	100.717	7,945,588	7,889,000	7,895,501		(31,282)			5.000	4.585	MS.....	116,144	394,450	04/04/2017.	09/15/2022.
212015	AL	5	Continental Resources Inc Sr Nt.....						1	15,802,813	104.485	16,874,247	16,150,000	15,947,475		55,379			4.500	4.918	AO.....	153,425	726,750	04/18/2017.	04/15/2023.

SCHEDULE D - PART 1

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

E10.15

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			NAIC Designation and Administrative Symbol	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR		Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
212015	AN	1	Continental Resources Inc Sr Nt.....	.....	..	.....1	2FE	10,654,035	103.429	11,066,871	10,700,000	10,704,673	.....	.....14,439	.....	.....	.....3.800	3.781	JD.....	33,883	245,100	11/14/2019.	06/01/2024.
212015	AS	0	Continental Resources Inc Sr Nt.....	.....	..	.....1	2FE	17,513,162	106.338	18,704,854	17,590,000	17,549,677	.....	.....21,581	.....	.....	.....4.375	4.400	JJ.....	354,854	511,438	11/14/2019.	01/15/2028.
212168	AA	6	Continental Wind Sr Nt.....	.....	..	.....1	2FE	7,298,970	111.425	8,132,841	7,298,970	7,298,970	.....	.....	.....	.....	.....6.000	6.001	FA.....	147,196	437,938	09/23/2013.	02/28/2033.
21872#	AA	5	Core Civic of Kansas LLC Sr Secured Nt.....	.....	..	.....4	1PL	19,095,217	108.293	20,678,811	19,095,217	19,095,217	.....	.....	.....	.....	.....4.430	4.455	FMAN.....	108,090	563,655	11/15/2019.	01/31/2040.
22003B	AJ	5	Corporate Office Prop LP Sr Nt.....	.....	..	.....1	2FE	13,977,310	101.654	14,231,616	14,000,000	13,994,917	.....	.....3,341	.....	.....	.....3.700	3.726	JD.....	23,022	518,000	05/15/2014.	06/15/2021.
22025Y	AM	2	Corrections Corp of America Sr Nt.....	LS...	.....	.....1	3FE	997,500	100.000	1,000,000	1,000,000	999,875	.....	.....493	.....	.....	.....4.125	4.176	AO.....	10,313	41,250	10/29/2014.	04/01/2020.
22025Y	AP	5	Corrections Corp of America Sr Nt.....	.....	..	.....1	3FE	2,931,250	98.875	2,966,250	3,000,000	2,970,786	.....	.....7,871	.....	.....	.....4.625	4.946	MN.....	23,125	138,750	11/03/2014.	05/01/2023.
22279#	AA	2	Cousins Properties Inc Sr Nt Tr A.....	.....	..	.....	.....2	7,500,000	105.123	7,884,225	7,500,000	7,500,000	.....	.....	.....	.....	.....3.910	3.910	JJ.....	142,552	293,250	07/06/2017.	07/06/2025.
22279#	AC	8	Cousins Properties Inc 2019-A Tr A Sr Nt.....	.....	..	.....	.....2	12,000,000	104.572	12,548,612	12,000,000	12,000,000	.....	.....	.....	.....	.....3.780	3.780	JJ.....	241,920	.....	06/19/2019.	07/06/2027.
22279#	AD	6	Cousins Properties Inc 2019-A Tr B Sr Nt.....	.....	..	.....	.....2	28,000,000	105.224	29,462,739	28,000,000	28,000,000	.....	.....	.....	.....	.....3.860	3.860	JJ.....	576,427	.....	06/19/2019.	07/06/2028.
22282E	AH	5	Covanta Holding Corp Sr Nt.....	.....	..	.....1	4FE	15,292,750	105.500	16,247,000	15,400,000	15,305,726	.....	.....11,603	.....	.....	.....6.000	6.108	JJ.....	462,000	649,367	10/30/2018.	01/01/2027.
22357@	AA	9	Cox Tower II PTC CTL.....	.....	..	.....4	2	4,467,861	115.013	5,138,602	4,467,861	4,467,861	.....	.....	.....	.....	.....5.409	5.470	MON...	19,468	241,832	10/02/2013.	01/02/2040.
22546Q	AD	9	Credit Suisse NY Sub Nt.....	.....	..	.....	.....2FE	11,281,788	100.094	11,310,599	11,300,000	11,299,918	.....	.....2,288	.....	.....	.....5.400	5.421	JJ.....	283,065	610,200	01/11/2010.	01/14/2020.
228189	AB	2	Crown Amer / Cap Corp VI High Yield Corp.....	.....	..	.....1	3FE	7,243,603	105.125	7,477,541	7,113,000	7,176,403	.....	.....(19,188)	.....	.....	.....4.500	4.184	JJ.....	147,595	320,085	04/28/2016.	01/15/2023.
22819K	AB	6	Crown Amer / Cap Corp VI Sr Nt.....	.....	..	.....1	3FE	3,947,811	104.875	4,236,950	4,040,000	3,968,113	.....	.....8,795	.....	.....	.....4.250	4.557	MS.....	43,402	171,700	08/21/2017.	09/30/2026.
22964*	AC	2	CSOLAR IV West. LLC Sr Sec Nt.....	.....	..	.....4	2PL	11,017,259	95.985	10,574,944	11,017,259	11,017,259	.....	.....	.....	.....	.....3.850	3.868	MJSD.....	1,178	424,216	09/06/2017.	03/31/2041.
231021	AQ	9	Cummins Engine Co Sr Nt.....	.....	..	.....1	1FE	8,808,210	123.366	11,102,949	9,000,000	8,828,724	.....	.....3,688	.....	.....	.....4.875	5.013	AO.....	109,688	438,750	09/19/2013.	10/01/2043.
231021	AR	7	Cummins Engine Co Nt.....	.....	..	.....1	1FE	6,958,140	105.745	7,402,129	7,000,000	6,982,523	.....	.....4,268	.....	.....	.....3.650	3.722	AO.....	63,875	255,500	09/19/2013.	10/01/2023.
232820	AJ	9	Cytec Inds Inc Sr Nt.....	.....	..	.....1	2FE	6,951,210	100.617	7,043,169	7,000,000	6,982,344	.....	.....5,033	.....	.....	.....3.500	3.583	AO.....	61,250	245,000	02/26/2013.	04/01/2023.
23311V	AB	3	DCP Midstream Operating Sr Nt.....	.....	..	.....1	3FE	9,953,500	103.750	10,375,000	10,000,000	9,987,600	.....	.....5,083	.....	.....	.....4.950	5.009	AO.....	123,750	495,000	03/08/2012.	04/01/2022.
23311V	AD	9	DCP Midstream Operating Sr Nt.....	.....	..	.....1	3FE	4,935,900	102.250	5,112,500	5,000,000	4,976,623	.....	.....6,704	.....	.....	.....3.875	4.032	MS.....	57,049	193,750	03/11/2013.	03/15/2023.
23317H	AA	0	DDR Corp Sr Nt.....	.....	..	.....1	2FE	9,810,400	104.303	10,430,340	10,000,000	9,943,350	.....	.....20,494	.....	.....	.....4.625	4.865	JJ.....	213,264	462,500	06/19/2012.	07/15/2022.
233331	AS	6	DTE Energy Co Sr Nt.....	.....	..	.....1	2FE	4,125,200	104.416	4,176,640	4,000,000	4,070,800	.....	.....(14,751)	.....	.....	.....3.500	3.068	JD.....	11,667	140,000	02/18/2016.	06/01/2024.
233331	AZ	0	DTE Energy Co Sr Nt.....	.....	..	.....1	2FE	24,934,000	105.875	26,468,825	25,000,000	24,950,018	.....	.....5,912	.....	.....	.....3.800	3.832	MS.....	279,722	950,000	03/08/2017.	03/15/2027.
23338V	AG	1	DTE Electric Co Nt.....	.....	..	.....1	1FE	24,986,500	109.450	27,362,425	25,000,000	24,987,254	.....	.....260	.....	.....	.....3.750	3.753	FA.....	354,167	937,500	07/31/2017.	08/15/2047.
233851	CB	8	Daimler Fin NA LLC Sr Nt.....	.....	..	.....1	1FE	4,977,050	104.415	5,220,760	5,000,000	4,986,186	.....	.....2,197	.....	.....	.....3.500	3.555	FA.....	71,944	175,000	07/28/2015.	08/03/2025.
233851	CN	2	Daimler Fin NA LLC Sr Nt.....	.....	..	.....1	1FE	3,998,160	99.998	3,999,928	4,000,000	3,999,991	.....	.....627	.....	.....	.....2.300	2.316	JJ.....	44,722	92,000	01/03/2017.	01/06/2020.
233851	DJ	0	Daimler Fin NA LLC Sr Nt Prvt Pl.....	.....	..	.....1	1FE	5,993,040	101.560	6,093,600	6,000,000	5,996,805	.....	.....2,291	.....	.....	.....3.350	3.391	MN.....	31,825	201,000	04/30/2018.	05/04/2021.
233851	DR	2	Daimler Fin NA LLC Sr Nt.....	.....	..	.....1	1FE	8,487,250	102.464	8,709,474	8,500,000	8,490,770	.....	.....3,520	.....	.....	.....3.400	3.453	FA.....	103,558	144,500	02/19/2019.	02/22/2022.
23386#	AK	8	Dairy Farmers of America Inc Sr Nt Ser A.....	.....	..	.....1	2	16,000,000	103.932	16,629,193	16,000,000	16,000,000	.....	.....	.....	.....	.....3.690	3.690	JJ.....	287,000	590,400	01/06/2015.	01/06/2025.
23745Q	AA	2	Dartmouth-Hitch Health Nt.....	.....	..	.....1	1FE	11,500,000	111.568	12,830,343	11,500,000	11,500,000	.....	.....	.....	.....	.....4.178	4.178	FA.....	200,196	480,470	02/07/2018.	08/01/2048.
24422E	RY	7	Deere /John/ Cap Corp Sr Nt.....	.....	..	.....	.....1FE	5,013,650	99.991	4,999,560	5,000,000	5,000,075	.....	.....(1,972)	.....	.....	.....1.700	1.660	JJ.....	39,194	85,000	10/09/2012.	01/15/2020.
24703D	AZ	4	Dell Int LLC / EMC Corp 1st Lien.....	.....	..	.....1	2FE	9,327,964	110.120	9,580,431	8,700,000	9,312,608	.....	.....(15,356)	.....	.....	.....4.900	3.685	AO.....	106,575	.....	10/29/2019.	10/01/2026.
24703D	BA	8	Dell Int LLC / EMC Corp 1st Lien.....	.....	..	.....1	2FE	2,309,328	112.759	2,367,937	2,100,000	2,306,441	.....	.....(2,887)	.....	.....	.....5.300	4.043	AO.....	27,825	.....	10/29/2019.	10/01/2029.
25179M	AL	7	Devon Energy Corp Sr Nt.....	.....	..	.....1	2FE	2,684,916	121.611	3,161,894	2,600,000	2,675,186	.....	.....(1,821)	.....	.....	.....5.600	5.372	JJ.....	67,138	145,600	09/24/2013.	07/15/2041.
25179M	AN	3	Devon Energy Corp Sr Nt.....	.....	..	.....1	2FE	9,413,348	112.191	10,321,544	9,200,000	9,386,075	.....	.....(4,679)	.....	.....	.....4.750	4.604	MN.....	55,839	437,000	05/16/2013.	05/15/2042.
25271C	AL	6	Diamond Offshore Drilling Inc Nt.....	.....	..	.....1	4FE	3,270,937	58.500	2,074,410	3,546,000	3,314,107	.....	.....5,789	.....	.....	.....5.700	6.282	AO.....	42,670	202,122	07/14/2010.	10/15/2039.
25272K	AG	8	Dell Int LLC / EMC Corp 1st Lien.....	.....	..	.....1	2FE	19,689,840	108.474	19,525,302	18,000,000	19,585,919	.....	.....(103,921)	.....	.....	.....5.450	2.635	JD.....	43,600	490,500	10/08/2019.	06/15/2023.
25272K	AK	9	Dell Int LLC / EMC Corp 1st Lien.....	.....	..	.....1	2FE	17,133,972	115.120	17,498,240	15,200,000	17,077,679	.....	.....(56,293)	.....	.....	.....6.020	3.769	JD.....	40,668	457,520	10/15/2019.	06/15/2026.
25278X	AH	2	Diamondback Energy Inc Sr Nt.....	.....	..	.....2	2FE	28,310,596	104.992	29,473,438	28,072,000	28,268,956	.....	.....(40,051)	.....	.....	.....5.375	5.143	MN.....	129,930	1,508,870	04/16/2019.	05/31/2025.

SCHEDULE D - PART 1

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

E10.16

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates									
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22							
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date							
254687	CH	7	Disney Walt Co Sr Nt.....	.....	..	.....	1	.....	1FE	.....	7,523,032	..102.297	.....	7,672,275	.....	7,500,000	.....	7,520,157	.....	(2,874)	.....	.....	.....	5.650	5.197	FA.....	.....	160,083	.....	11/26/2019.	08/15/2020.	
254687	ER	3	Disney Walt Co Sr Nt.....	.....	..	.....	1	.....	1FE	.....	22,722,134	..144.502	.....	28,900,340	.....	20,000,000	.....	22,715,885	.....	(6,249)	.....	.....	.....	6.150	5.090	FA.....	.....	464,667	.....	11/26/2019.	02/15/2041.	
254687	ET	9	Disney Walt Co Sr Nt.....	.....	..	.....	1	.....	1FE	.....	5,044,202	..136.189	.....	6,809,450	.....	5,000,000	.....	5,044,202	.....	5.333	.....	.....	.....	5.400	5.333	AO.....	.....	67,500	.....	11/26/2019.	10/01/2043.	
25468P	DB	9	Disney Walt Co Sr Nt.....	.....	..	.....	1	.....	1FE	.....	20,176,800	..118.073	.....	23,614,540	.....	20,000,000	.....	20,163,045	.....	(3,843)	.....	.....	.....	4.125	4.072	JD.....	.....	68,750	.....	825,000	01/05/2016.	06/01/2044.
25468P	DK	9	Disney Walt Co Sr Nt.....	.....	..	.....	1	.....	1FE	.....	43,824,000	..105.309	.....	46,336,092	.....	44,000,000	.....	43,887,790	.....	16,453	.....	.....	.....	3.000	3.046	FA.....	.....	506,000	.....	1,320,000	01/05/2016.	02/13/2026.
25470D	AD	1	Discovery Communications Co Gtd Nt.....	.....	..	.....	1	.....	2FE	.....	1,055,507	..127.247	.....	1,282,650	.....	1,008,000	.....	1,048,603	.....	(994)	.....	.....	.....	6.350	6.005	JD.....	.....	5,334	.....	64,008	03/14/2011.	06/01/2040.
25470D	AR	0	Discovery Communications Sr Nt.....	.....	..	.....	1	.....	2FE	.....	2,205,735	..106.752	.....	2,241,796	.....	2,100,000	.....	2,203,902	.....	(1,833)	.....	.....	.....	3.950	3.240	MS.....	.....	23,272	.....		10/29/2019.	03/20/2028.
25470D	BF	5	Discovery Communications Sr Nt.....	.....	LS..	.....	1	.....	2FE	.....	9,465,379	..108.085	.....	9,619,592	.....	8,900,000	.....	9,457,122	.....	(8,257)	.....	.....	.....	4.125	3.324	MN.....	.....	46,910	.....	113,644	11/14/2019.	05/15/2029.
25654#	AA	0	Dodger Tickets LLC 1st Mtg Bd.....	.....	..	.....	4	.....	1PL	.....	1,293,881	..112.148	.....	1,451,058	.....	1,293,881	.....	1,293,881	.....		.....	.....	.....	5.660	5.582	MAR...	.....	55,129	.....	73,234	05/10/2005.	03/31/2030.
256746	AH	1	Dollar Tree Inc Sr Nt.....	.....	..	.....	1	.....	2FE	.....	19,227,194	..107.274	.....	20,489,410	.....	19,100,000	.....	19,231,165	.....	844	.....	.....	.....	4.200	4.095	MN.....	.....	102,503	.....	758,100	10/29/2019.	05/15/2028.
25746U	CK	3	Dominion Resources Inc Sr Nt.....	.....	..	.....	1	.....	2FE	.....	3,998,600	..101.050	.....	4,042,016	.....	4,000,000	.....	3,999,040	.....	130	.....	.....	.....	2.850	2.854	FA.....	.....	43,067	.....	114,000	08/04/2016.	08/15/2026.
25746U	CY	3	Dominion Resources Inc Sr Nt.....	.....	..	.....	1	.....	2FE	.....	13,370,110	..110.646	.....	14,383,967	.....	13,000,000	.....	13,342,592	.....	(27,518)	.....	.....	.....	4.250	3.871	JD.....	.....	46,042	.....	552,500	03/11/2019.	06/01/2028.
25746U	CZ	0	Dominion Resources Inc Sr Nt.....	.....	..	.....	1	.....	2FE	.....	9,996,700	..116.249	.....	11,624,870	.....	10,000,000	.....	9,996,771	.....	71	.....	.....	.....	4.600	4.602	MS.....	.....	135,444	.....	232,556	03/11/2019.	03/15/2049.
260543	CT	8	Dow Chemical Co Sr Nt.....	.....	..	.....	1	.....	2FE	.....	30,006,288	..103.677	.....	31,103,220	.....	30,000,000	.....	30,006,161	.....	(126)	.....	.....	.....	3.150	3.144	MN.....	.....	120,750	.....		11/25/2019.	05/15/2024.
260543	CX	9	Dow Chemical Co Sr Nt.....	.....	..	.....	1	.....	2FE	.....	18,495,334	..105.238	.....	19,469,104	.....	18,500,000	.....	18,495,431	.....	97	.....	.....	.....	3.625	3.629	MN.....	.....	85,691	.....		11/25/2019.	05/15/2026.
260543	CY	7	Dow Chemical Co Sr Nt.....	.....	..	.....	1	.....	2FE	.....	39,570,428	..114.398	.....	45,187,289	.....	39,500,000	.....	39,569,965	.....	(464)	.....	.....	.....	4.800	4.775	MN.....	.....	163,267	.....	948,000	11/25/2019.	11/30/2028.
26078J	AD	2	DowDuPont Inc Sr Nt.....	.....	..	.....	1	.....	2FE	.....	13,075,299	..113.544	.....	13,625,268	.....	12,000,000	.....	13,005,902	.....	(69,397)	.....	.....	.....	4.725	3.586	MN.....	.....	72,450	.....	546,525	04/16/2019.	11/15/2028.
26138E	AJ	8	Dr Pepper Snapple Group Inc Gtd Sr Nt.....	.....	..	.....	1	.....	2FE	.....	3,944,160	..141.557	.....	5,096,052	.....	3,600,000	.....	3,882,755	.....	(7,677)	.....	.....	.....	7.450	6.700	MN.....	.....	44,700	.....	268,200	01/19/2009.	05/01/2038.
26138E	AT	6	Dr Pepper Snapple Group Inc Sr Nt.....	.....	..	.....	1	.....	2FE	.....	11,299,677	..110.823	.....	12,578,365	.....	11,350,000	.....	11,303,342	.....	918	.....	.....	.....	4.500	4.527	MN.....	.....	65,263	.....	510,750	12/03/2015.	11/15/2045.
26138E	AX	7	Dr Pepper Snapple Group Inc Sr Nt.....	.....	..	.....	2	.....	2FE	.....	19,991,200	..104.214	.....	20,842,820	.....	20,000,000	.....	19,993,452	.....	759	.....	.....	.....	3.430	3.435	JD.....	.....	30,489	.....	686,000	12/05/2016.	06/15/2027.
26138E	AY	5	Dr Pepper Snapple Group Inc Sr Nt.....	.....	..	.....	2	.....	2FE	.....	2,497,925	..107.787	.....	2,694,680	.....	2,500,000	.....	2,498,037	.....	37	.....	.....	.....	4.420	4.425	JD.....	.....	4,911	.....	110,500	12/05/2016.	12/15/2046.
26441C	AN	5	Duke Energy Corp Sr Nt.....	.....	..	.....	1	.....	2FE	.....	19,988,200	..105.992	.....	21,198,300	.....	20,000,000	.....	19,994,521	.....	1,156	.....	.....	.....	3.750	3.757	AO.....	.....	158,333	.....	750,000	04/01/2014.	04/15/2024.
26441C	AP	0	Duke Energy Corp Sr Nt.....	.....	..	.....	1	.....	2FE	.....	4,983,200	..118.597	.....	5,929,865	.....	5,000,000	.....	4,984,557	.....	294	.....	.....	.....	4.800	4.821	JD.....	.....	10,667	.....	240,000	11/16/2015.	12/15/2045.
26441C	AY	1	Duke Energy Corp Sr Nt.....	.....	..	.....	2	.....	2FE	.....	7,967,840	..105.932	.....	8,474,552	.....	8,000,000	.....	7,969,288	.....	603	.....	.....	.....	3.950	3.973	FA.....	.....	119,378	.....	316,000	08/07/2017.	08/15/2047.
26441Y	AZ	0	Duke-Weeks Realty LP Sr Nt.....	.....	..	.....	1	.....	2FE	.....	2,037,358	..103.611	.....	2,072,210	.....	2,000,000	.....	2,025,582	.....	(3,513)	.....	.....	.....	3.250	3.032	JD.....	.....	181	.....	65,000	07/01/2016.	06/30/2026.
26441Y	BA	4	Duke-Weeks Realty LP Sr Nt.....	.....	..	.....	1	.....	2FE	.....	21,212,726	..104.598	.....	21,756,405	.....	20,800,000	.....	21,197,923	.....	(16,266)	.....	.....	.....	3.375	3.091	JD.....	.....	31,200	.....	528,188	08/13/2019.	12/15/2027.
26441Y	BB	2	Duke-Weeks Realty LP Sr Nt.....	.....	..	.....	1	.....	2FE	.....	14,344,270	..109.056	.....	15,813,077	.....	14,500,000	.....	14,361,256	.....	13,038	.....	.....	.....	4.000	4.132	MS.....	.....	170,778	.....	586,444	09/04/2018.	09/15/2028.
26442E	AD	2	Duke Energy Ohio Inc 1st Mtg Bd.....	.....	..	.....	1	.....	1FE	.....	999,670	..105.730	.....	1,057,300	.....	1,000,000	.....	999,862	.....	34	.....	.....	.....	3.800	3.804	MS.....	.....	12,667	.....	38,000	09/03/2013.	09/01/2023.
26443C	AA	1	Duke University Health Sr Nt.....	.....	..	.....	1	.....	1FE	.....	13,821,925	..111.678	.....	15,355,780	.....	13,750,000	.....	13,818,436	.....	(1,438)	.....	.....	.....	3.920	3.890	JD.....	.....	44,917	.....	539,000	06/20/2017.	06/01/2047.
26444H	AA	9	Duke Energy Florida LLC 1st Mtg Bd.....	.....	..	.....	1	.....	1FE	.....	12,940,824	..101.898	.....	13,246,688	.....	13,000,000	.....	12,945,027	.....	1,238	.....	.....	.....	3.400	3.424	AO.....	.....	110,500	.....	442,000	09/06/2016.	10/01/2046.
26949@	AA	5	Eagle Creek Ren Ergy Hlds LLC Sr Sec Nt.....	.....	..	.....	1	.....	2PL	.....	15,000,000	..101.667	.....	15,250,078	.....	15,000,000	.....	15,000,000	.....		.....	.....	.....	3.980	3.999	MJSD.	.....	1,658	.....	597,000	09/29/2016.	08/31/2026.
27616#	AA	3	Easterly Government Properties Sr Nt Ser.....	.....	..	.....	2	.....		.....	50,000,000	..107.564	.....	53,781,842	.....	50,000,000	.....	50,000,000	.....		.....	.....	.....	4.050	4.050	MN.....	.....	202,500	.....	2,025,000	05/25/2017.	05/25/2027.
27616#	AD	7	Easterly Government Properties Sr Nt.....	.....	..	.....	2	.....		.....	20,000,000	..105.678	.....	21,135,518	.....	20,000,000	.....	20,000,000	.....		.....	.....	.....	3.730	3.730	MS.....	.....	225,872	.....		09/12/2019.	09/12/2029.
278058	E#	5	Eaton Corp Sr Nt.....	.....	..	.....	1	.....	2	.....	10,000,000	..101.298	.....	10,129,840	.....	10,000,000	.....	10,000,000	.....		.....	.....	.....	3.470	3.470	JD.....	.....	15,422	.....	347,000	06/28/2012.	06/28/2021.
278062	AE	4	Eaton Corp Sr Nt.....	.....	..	.....	1	.....	2FE	.....	29,319,060	..111.902	.....	34,129,988	.....	30,500,000	.....	29,414,863	.....	27,115	.....	.....	.....	4.150	4.398	MN.....	.....	207,442	.....	1,265,750	08/08/2018.	11/02/2042.
278062	AF	1	Eaton Corp Sr Nt.....	.....	..	.....	2	.....	2FE	.....	27,900,000	..106.997	.....	29,852,191	.....	27,900,000	.....	27,900,000	.....		.....	.....	.....	3.915	3.915	MS.....	.....	321,617	.....	1,092,285	09/06/2017.	09/15/2047.
278062	AG	9	Eaton Corp Sr Nt.....	.....	LS..	.....	1	.....	2FE	.....	20,000,000	..103.929	.....	20,785,800	.....	20,																

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
278865	BD	1	Ecolab Inc Sr Nt.....			.....	..	.....1	1FE	23,361,997	105.714	24,737,006	23,400,000	23,368,338	.....	.....3,409	.....	.....	.....3.250	3.269	JD.....	63,375	760,500	04/18/2018.	12/01/2027.
27965#	AS	1	Edens Ltd Ptnr Sr Nt Ser G.....			.....	..	.....2	2FE	25,000,000	106.233	26,558,324	25,000,000	25,000,000	.....	.....	.....	.....	.....3.840	3.840	JJ.....	402,667	960,000	07/31/2017.	07/31/2027.
29250R	AT	3	Enbridge Energy Partners LP Sr Nt.....			.....	..	.....1	2FE	10,492,500	118.959	11,895,870	10,000,000	10,425,814	.....	.....(11,282)	.....	.....	.....5.500	5.163	MS.....	161,944	560,000	02/22/2013.	09/15/2040.
29278N	AE	3	Energy Transfer Partners Sr Nt Ser 30Y.....			.....	..	.....1	2FE	11,868,000	116.684	14,002,044	12,000,000	11,870,786	.....	.....1,670	.....	.....	.....6.000	6.080	JD.....	32,000	720,000	06/05/2018.	06/15/2048.
29278N	AF	0	Energy Transfer Partners Sr Nt Ser 10Y.....			.....	..	.....1	2FE	27,450,225	109.582	30,134,913	27,500,000	27,456,775	.....	.....4,024	.....	.....	.....4.950	4.973	JD.....	60,500	1,361,250	06/05/2018.	06/15/2028.
29278N	AG	8	Energy Transfer Partners Sr Nt.....			.....	..	.....1	2FE	19,484,895	112.371	21,799,974	19,400,000	19,476,956	.....	.....(7,939)	.....	.....	.....5.250	5.194	AO.....	215,017	763,875	01/09/2019.	04/15/2029.
29364D	AU	4	Entergy Arkansas Inc 1st Mtg Bd.....			.....	..	.....1	1FE	38,678,162	105.496	39,951,411	37,870,000	38,436,293	.....	.....(81,763)	.....	.....	.....3.500	3.231	AO.....	331,363	1,325,450	11/30/2017.	04/01/2026.
29364D	AV	2	Entergy Arkansas Inc 1st Mtg Bd.....			.....	..	.....1	1FE	4,789,920	108.357	5,092,756	4,700,000	4,789,772	.....	.....(1,221)	.....	.....	.....4.000	3.714	JD.....	15,667	168,000	10/02/2019.	06/01/2028.
29364W	AW	8	Entergy Louisiana LLC Sec Nt.....			.....	..	.....1	1FE	4,004,760	104.963	4,198,500	4,000,000	4,004,415	.....	.....(345)	.....	.....	.....3.250	3.235	AO.....	32,500	130,000	03/25/2019.	04/01/2028.
29364W	AZ	1	Entergy Louisiana LLC 1st Mtg Bd.....			.....	..	.....1	1FE	1,999,020	103.785	2,075,694	2,000,000	1,999,194	.....	.....92	.....	.....	.....3.120	3.126	MS.....	20,800	62,400	05/17/2017.	09/01/2027.
293791	AF	6	Enterprise Products Ptnrs LP Co Gtd Nt.....			.....	..	.....1	2FE	5,179,733	136.369	6,443,431	4,725,000	5,064,090	.....	.....(16,406)	.....	.....	.....6.875	6.075	MS.....	108,281	324,844	03/10/2011.	03/01/2033.
29379V	AQ	6	Enterprise Products Operations Nt.....			.....	..	.....1	2FE	2,278,425	135.950	2,549,068	1,875,000	2,249,709	.....	.....(10,280)	.....	.....	.....6.450	4.901	MS.....	40,313	120,938	01/24/2017.	09/01/2040.
29379V	AY	9	Enterprise Products Operations Sr Nt.....			.....	..	.....1	2FE	964,990	110.056	1,100,564	1,000,000	967,167	.....	.....775	.....	.....	.....4.450	4.684	FA.....	16,811	44,500	01/31/2017.	02/15/2043.
29379V	AZ	6	Enterprise Products Operations Nt.....			.....	..	.....1	2FE	11,793,600	103.465	12,415,764	12,000,000	11,924,359	.....	.....21,888	.....	.....	.....3.350	3.560	MS.....	118,367	402,000	06/12/2013.	03/15/2023.
29379V	BA	0	Enterprise Products Operations Nt.....			.....	..	.....1	2FE	6,597,780	115.708	8,099,581	7,000,000	6,638,092	.....	.....7,307	.....	.....	.....4.850	5.229	MS.....	99,964	339,500	09/26/2013.	03/15/2044.
29379V	BC	6	Enterprise Products Operations Nt.....			.....	..	.....1	2FE	17,102,450	119.888	20,380,926	17,000,000	17,097,879	.....	.....(2,036)	.....	.....	.....5.100	5.058	FA.....	327,533	867,000	01/31/2017.	02/15/2045.
29379V	BH	5	Enterprise Products Operations Sr Nt.....			.....	..	.....1	2FE	1,534,260	106.465	1,596,969	1,500,000	1,526,571	.....	.....(3,846)	.....	.....	.....3.700	3.377	FA.....	20,967	55,500	12/12/2017.	02/15/2026.
29379V	BJ	1	Enterprise Products Operations Sr Nt.....			.....	..	.....1	2FE	9,263,710	117.290	10,556,082	9,000,000	9,251,298	.....	.....(4,753)	.....	.....	.....4.900	4.714	MN.....	56,350	441,000	03/21/2017.	05/15/2046.
29379V	BL	6	Enterprise Products Operations Sr Nt.....			.....	..	.....2	2FE	10,327,230	107.961	10,796,120	10,000,000	10,256,156	.....	.....(32,412)	.....	.....	.....3.950	3.527	FA.....	149,222	395,000	12/12/2017.	02/15/2027.
294429	AK	1	Equifax Inc Sr Nt.....			.....	..	.....1	2FE	8,995,680	100.304	9,027,342	9,000,000	8,998,759	.....	.....852	.....	.....	.....2.300	2.310	JD.....	17,250	207,000	05/05/2016.	06/01/2021.
294752	A*	1	Equity One Inc Priv Pl.....			.....	..	.....1	2	33,400,000	105.664	35,291,743	33,400,000	33,400,000	.....	.....	.....	.....	.....3.810	3.810	MN.....	176,742	1,272,540	05/11/2016.	05/11/2026.
30040W	AB	4	Eversource Energy Sr Nt.....			.....	..	.....1	2FE	12,332,375	103.018	12,877,213	12,500,000	12,378,395	.....	.....17,227	.....	.....	.....3.350	3.526	MS.....	123,299	418,750	04/04/2017.	03/15/2026.
30040W	AE	8	Eversource Energy Sr Nt.....			.....	..	.....1	2FE	7,994,560	103.061	8,244,864	8,000,000	7,995,535	.....	.....478	.....	.....	.....3.300	3.308	JJ.....	121,733	264,000	01/03/2018.	01/15/2028.
30040W	AF	5	Eversource Energy Sr Nt.....			.....	..	.....1	2FE	17,161,886	111.307	19,200,440	17,250,000	17,168,377	.....	.....6,278	.....	.....	.....4.250	4.313	AO.....	183,281	586,500	12/11/2018.	04/01/2029.
30251B	AC	2	FMR LLC Sr Nt.....			.....	..	.....1	1FE	5,003,873	142.534	5,768,331	4,047,000	4,914,482	.....	.....(23,446)	.....	.....	.....6.500	4.858	JD.....	12,422	263,055	11/18/2015.	12/14/2040.
30251B	AD	0	FMR LLC Sr Nt.....			.....	..	.....1	1FE	3,181,740	122.625	3,678,762	3,000,000	3,153,044	.....	.....(8,475)	.....	.....	.....4.950	4.432	FA.....	61,875	148,500	05/18/2016.	02/01/2033.
30251B	AE	8	FMR LLC Sr Nt.....			.....	..	.....1	1FE	3,661,578	125.095	4,003,030	3,200,000	3,639,524	.....	.....(11,103)	.....	.....	.....5.150	4.213	FA.....	68,667	164,800	07/09/2018.	02/01/2043.
30288*	AE	0	FLNG Liquefaction 2 LLC Sr Sec Nt.....			.....	..	.....4	2FE	20,000,000	102.488	20,497,521	20,000,000	20,000,000	.....	.....	.....	.....	.....4.390	4.389	JD.....	2,439	536,556	05/21/2019.	12/31/2038.
313747	AU	1	Federal Realty Investors Tr Sr Nt.....			.....	..	.....1	1FE	9,901,800	105.920	10,591,990	10,000,000	9,956,110	.....	.....9,811	.....	.....	.....3.950	4.069	JJ.....	182,139	395,000	12/04/2013.	01/15/2024.
313747	AV	9	Federal Realty Investors Tr Sr Nt.....			.....	..	.....1	1FE	18,260,736	115.452	21,243,113	18,400,000	18,279,441	.....	.....3,681	.....	.....	.....4.500	4.543	JD.....	69,000	819,000	10/29/2019.	12/01/2044.
313747	AX	5	Federal Realty Investors Tr Sr Nt.....			.....	..	.....1	1FE	5,865,360	101.642	6,098,514	6,000,000	5,874,484	.....	.....2,717	.....	.....	.....3.625	3.750	FA.....	90,625	217,500	07/07/2016.	08/01/2046.
313747	AY	3	Federal Realty Investors Tr Sr Nt.....			.....	..	.....1	1FE	4,473,180	103.686	4,665,879	4,500,000	4,478,257	.....	.....2,500	.....	.....	.....3.250	3.323	JJ.....	67,438	146,250	12/07/2017.	07/15/2027.
313747	AZ	0	Federal Realty Investors Tr Sr Nt.....			.....	..	.....1	1FE	10,982,180	103.641	11,400,477	11,000,000	10,983,108	.....	.....928	.....	.....	.....3.200	3.219	JD.....	15,644	183,822	06/04/2019.	06/15/2029.
31428X	AU	0	Fedex Corp Sr Nt.....			.....	..	.....1	2FE	5,078,990	98.028	5,195,479	5,300,000	5,101,988	.....	.....4,828	.....	.....	.....4.100	4.357	AO.....	45,874	217,300	10/23/2014.	04/15/2043.
31428X	AV	8	Fedex Corp Sr Nt.....			.....	..	.....1	2FE	4,986,500	101.447	5,072,330	5,000,000	4,995,163	.....	.....1,387	.....	.....	.....2.700	2.731	AO.....	28,500	135,000	04/08/2013.	04/15/2023.
31428X	BB	1	Fedex Corp Sr Nt.....			.....	..	.....1	2FE	24,906,100	97.058	24,264,375	25,000,000	24,915,484	.....	.....1,889	.....	.....	.....4.100	4.122	FA.....	427,083	1,025,000	01/06/2015.	02/01/2045.
31428X	BC	9	Fedex Corp Sr Nt.....			.....	..	.....1	2FE	9,984,500	103.745	10,374,480	10,000,000	9,991,642	.....	.....1,490	.....	.....	.....3.200	3.218	FA.....	133,333	320,000	01/06/2015.	02/01/2025.
31428X	BE	5	Fedex Corp Sr Nt.....			.....	..	.....1	2FE	23,841,416	105.314	21,905,250	20,800,000	23,634,772	.....	.....(62,464)	.....	.....	.....4.750	3.908	MN.....	126,244	988,000	07/05/2016.	11/15/2045.
31428X	BG	0	Fedex Corp Sr Nt.....			.....	..	.....1	2FE	6,969,270	102.862	7,200,326	7,000,000	6,971,316	.....	.....556	.....	.....4							

SCHEDULE D - PART 1

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

E10.18

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31620M	BJ	4	Fidelity National Financial Sr Nt.....			1	2FE	75,598,656	109.625	79,807,146	72,800,000	75,470,491			(128,165)		3.750	3.282	MN.....	303,333	1,365,000	07/23/2019.	05/21/2029.
316773	CH	1	Fifth Third Bancorp Sub Bk Nt.....				2FE	8,654,624	152.804	9,863,472	6,455,000	8,347,811			(58,489)		8.250	5.648	MS.....	177,513	532,538	01/07/2014.	03/01/2038.
316773	CT	5	Fifth Third Bancorp Sr Nt.....				2FE	11,984,520	100.416	12,049,908	12,000,000	11,998,120			3,224		2.875	2.903	JJ.....	147,583	345,000	07/22/2015.	07/27/2020.
31677A	AB	0	Fifth Third Bancorp Sub Nt.....				2FE	9,990,100	106.553	10,655,330	10,000,000	9,993,422			921		3.850	3.862	MS.....	113,361	385,000	03/10/2016.	03/15/2026.
337738	AU	2	FiServe Inc Sr Nt.....			1	2FE	137,512,789	105.108	143,892,578	136,900,000	137,508,789			(4,000)		3.500	3.442	JJ.....	2,488,918		11/14/2019.	07/01/2029.
337738	AV	0	FiServe Inc Sr Nt.....			1	2FE	16,598,550	113.528	17,029,245	15,000,000	16,594,275			(4,275)		4.400	3.793	JJ.....	342,833		10/30/2019.	07/01/2049.
33829T	AA	4	Five Corners Funding Trust Sr Nt.....				1FE	26,035,700	108.566	27,141,575	25,000,000	25,500,385			(117,652)		4.419	3.857	MN.....	141,163	1,104,750	08/26/2015.	11/15/2023.
341081	FG	7	Florida Pwr & Lt Co 1st Mtg Bd.....			1	1FE	3,224,430	113.737	3,412,122	3,000,000	3,204,500			(5,846)		4.050	3.604	JD.....	10,125	121,500	06/02/2016.	06/01/2042.
341081	FJ	1	Florida Pwr & Lt Co 1st Mtg Bd.....			1	1FE	4,539,645	102.513	4,613,063	4,500,000	4,521,598			(5,969)		2.750	2.602	JD.....	10,313	123,750	11/18/2016.	06/01/2023.
341081	FL	6	Florida Pwr & Lt Co Nt.....			1	1FE	14,950,500	114.095	17,114,250	15,000,000	14,955,863			1,018		4.050	4.069	AO.....	151,875	607,500	09/02/2014.	10/01/2044.
341099	CR	8	Florida Power Corp 1st Mtg Bd.....			1	1FE	13,955,620	108.656	15,211,826	14,000,000	13,962,018			1,018		3.850	3.868	MN.....	68,872	539,000	11/15/2012.	11/15/2042.
34488@	AA	6	Football Club Nt.....			1	1FE	17,000,000	104.110	17,698,688	17,000,000	17,000,000					3.560	3.560	OCT....	144,576	616,968	10/25/2012.	10/05/2024.
34489*	AC	3	Football Club Sec Nt Ser 33-C.....				1FE	22,689,400	108.398	23,847,453	22,000,000	22,663,764			(25,636)		3.960	3.554	OCT....	212,960	888,140	07/30/2019.	10/05/2028.
34489@	AB	3	Football Club Term Nt Ser 2019-B.....				1Z	9,000,000	102.711	9,243,972	9,000,000	9,000,000					3.230	3.230	OCT....	68,638		10/08/2019.	10/05/2029.
34502*	AB	8	Football Club Term Nt Ser 2017-B.....				1	20,000,000	103.095	20,618,979	20,000,000	20,000,000					3.310	3.310	OCT....	158,144	674,872	08/29/2017.	10/05/2027.
345397	XA	6	Ford Motor Cr Co Sr Nt.....				2FE	2,500,000	100.737	2,518,425	2,500,000	2,500,000					3.219	3.219	JJ.....	38,449	80,475	01/06/2015.	01/09/2022.
345397	XL	2	Ford Motor Cr Co Sr Nt.....				2FE	40,558,800	101.407	40,562,600	40,000,000	40,347,934			(54,576)		4.134	3.959	FA.....	675,220	1,653,600	11/04/2015.	08/04/2025.
35137L	AA	3	Fox Corp Sr Nt.....			1	2FE	9,000,000	103.273	9,294,525	9,000,000	9,000,000					3.666		JJ.....	142,974	164,970	01/15/2019.	01/25/2022.
35137L	AB	1	Fox Corp Sr Nt.....			1	2FE	2,981,160	106.566	2,983,842	2,800,000	2,974,346			(6,814)		4.030	2.381	JJ.....	48,897		10/29/2019.	01/25/2024.
35137L	AC	9	Fox Corp Sr Nt.....			1	2FE	44,172,021	114.038	46,641,665	40,900,000	44,019,539			(152,482)		4.709	3.684	JJ.....	834,592	776,985	11/14/2019.	01/25/2029.
361448	AQ	6	GATX Corp Sr Nt.....			1	2FE	9,889,400	104.421	10,442,120	10,000,000	9,959,337			11,496		3.900	4.035	MS.....	98,583	390,000	03/14/2013.	03/30/2023.
361448	AU	7	GATX Corp Sr Nt.....			1	2FE	3,994,480	115.268	4,610,736	4,000,000	3,995,080			100		5.200	5.209	MS.....	61,244	208,000	02/27/2014.	03/15/2044.
361448	AZ	6	GATX Corp Sr Nt.....			1	2FE	19,948,800	104.645	20,928,920	20,000,000	19,962,450			4,405		3.850	3.880	MS.....	194,639	770,000	02/06/2017.	03/30/2027.
361448	BE	2	GATX Corp Sr Nt.....			1	2FE	15,474,580	111.494	17,281,524	15,500,000	15,478,165			3,585		4.700	4.719	AO.....	182,125	487,690	01/29/2019.	04/01/2029.
369550	AT	5	General Dynamics Corp Nt.....			1	1FE	9,547,983	113.182	10,819,106	9,559,000	9,549,689			254		3.600	3.606	MN.....	43,971	344,124	11/01/2012.	11/15/2042.
369550	AW	8	General Dynamics Corp Sr Nt.....			2	1FE	1,920,560	100.046	2,000,926	2,000,000	1,955,679			11,546		1.875	2.519	FA.....	14,167	37,500	11/15/2016.	08/15/2023.
369550	AX	6	General Dynamics Corp Sr Nt.....			2	1FE	10,520,675	99.188	10,910,669	11,000,000	10,661,502			46,210		2.125	2.634	FA.....	88,306	233,750	11/09/2016.	08/15/2026.
369550	BC	1	General Dynamics Corp Sr Nt.....			1	1FE	13,921,320	110.110	15,415,400	14,000,000	13,932,314			6,741		3.750	3.818	MN.....	67,083	525,000	05/08/2018.	05/15/2028.
369604	BF	9	General Electric Co Sr Nt.....			1	2FE	2,677,089	103.164	2,649,259	2,568,000	2,660,975			(2,501)		4.125	3.884	AO.....	24,129	1,602,530	10/02/2012.	10/09/2042.
370334	CG	7	General Mills Inc Sr Nt.....			1	2FE	19,959,600	111.472	22,294,400	20,000,000	19,965,365			3,419		4.200	4.225	AO.....	172,667	840,000	04/03/2018.	04/17/2028.
372546	AT	8	George Washington University Nt.....			1	1FE	5,408,810	116.259	5,842,005	5,025,000	5,388,394			(8,681)		4.300	3.844	MS.....	63,622	216,075	07/20/2017.	09/15/2044.
372546	AU	5	George Washington University Nt.....			1	1FE	38,571,363	125.449	47,275,305	37,685,000	38,513,774			(16,697)		4.868	4.718	MS.....	540,160	1,834,506	11/05/2015.	09/15/2045.
372546	AW	1	George Washington University Nt.....			1	1FE	12,200,000	115.439	14,083,546	12,200,000	12,200,000					4.126	4.126	MS.....	148,215	503,372	03/27/2018.	09/15/2048.
373334	KA	8	Georgia Pwr Co Sr Nt.....			1	2FE	14,902,350	109.304	16,395,570	15,000,000	14,914,956			2,090		4.300	4.339	MS.....	189,917	645,000	03/12/2013.	03/15/2043.
373334	KE	0	Georgia Pwr Co Sr Nt.....			1	1FE	4,981,200	103.847	5,192,325	5,000,000	4,987,675			1,747		3.250	3.294	AO.....	40,625	162,500	03/02/2016.	04/01/2026.
375558	AX	1	Gilead Sciences Inc Sr Nt.....			1	1FE	18,333,200	120.178	20,430,277	17,000,000	18,201,777			(27,627)		4.800	4.326	AO.....	204,000	816,000	11/12/2014.	04/01/2044.
375558	AZ	6	Gilead Sciences Inc Sr Nt.....			1	1FE	19,981,200	106.148	21,229,500	20,000,000	19,990,743			1,636		3.500	3.510	FA.....	291,667	700,000	11/12/2014.	02/01/2025.
375558	BA	0	Gilead Sciences Inc Sr Nt.....			1	1FE	17,894,340	116.250	20,925,018	18,000,000	17,906,169			1,979		4.500	4.535	FA.....	337,500	810,000	11/12/2014.	02/01/2045.
375558	BG	7	Gilead Sciences Inc Sr Nt.....			1	1FE	14,958,800	119.412	17,911,860	15,000,000	14,964,588			1,510		4.600	4.621	MS.....	230,000	690,000	09/10/2015.	09/01/2035.
377372	AE	7	Glaxosmithkline Cap Inc Co Gtd Nt.....			1	1FE	1,694,798	143.595	2,441,120	1,700,000	1,695,807			117		6.375	6.398	MN.....	13,848	108,375	05/06/2008.	05/15/2038.
379352	AL	1	Global Marine Inc Sr Nt.....			1	5FE	4,168,040	89.250	3,570,000	4,000,000	4,108,525			(9,393)		7.000	6.575	JD.....	23,333	280,000	02/02/2012.	06/01/2028.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
37940X	AB	8	Global Payments Inc Sr Nt.....	.....	..	.....1	2FE	13,756,668	...101.921	14,065,084	13,800,000	13,758,082	.....	.....1,414	.....	.....	.....3.200	3.237	FA.....	168,053	.....	08/07/2019.	08/15/2029.
38119#	AA	2	Golden Spread Elec Cooperative 1st Mtg B.....	.....	..	.....1	1FE	1,184,924	...108.970	1,291,208	1,184,924	1,184,924	.....	.....	.....	.....	.....5.750	5.745	MN.....	10,453	68,374	05/06/2005.	05/06/2025.
38141G	GS	7	Goldman Sachs Group Inc Sr Nt.....	.....	..	.....1	1FE	21,737,370	...107.352	21,470,300	20,000,000	20,783,623	.....	.....(269,745)	.....	.....	.....5.750	3.754	JJ.....	501,528	891,250	05/20/2019.	01/24/2022.
38141G	WL	4	Goldman Sachs Group Inc Sr Nt.....	.....	..	.....1	1FE	840,440	...106.399	851,188	800,000	839,652	.....	.....(788)	.....	.....	.....3.691	2.943	JD.....	2,133	14,764	10/29/2019.	06/05/2028.
38141G	WV	2	Goldman Sachs Group Inc Sr Nt.....	.....	..	.....1	1FE	3,605,020	...107.288	3,647,785	3,400,000	3,601,403	.....	.....(3,617)	.....	.....	.....3.814	3.003	AO.....	24,494	.....	10/29/2019.	04/23/2029.
38143U	8H	7	Goldman Sachs Group Inc Sr Nt.....	.....	..	.....1	1FE	4,988,450	...105.852	5,292,580	5,000,000	4,992,395	.....	.....1,080	.....	.....	.....3.750	3.778	FA.....	65,625	187,500	02/22/2016.	02/25/2026.
38148L	AE	6	Goldman Sachs Group Inc Sr Nt.....	.....	..	.....1	1FE	8,871,332	...106.155	9,341,666	8,800,000	8,843,292	.....	.....(7,164)	.....	.....	.....3.750	3.648	MN.....	35,750	330,000	10/28/2015.	05/22/2025.
382550	BF	7	Goodyear Tire & Rubber Co Sr Nt.....	LS...	.....	.....1	3FE	1,113,750	...104.000	1,144,000	1,100,000	1,109,753	.....	.....(1,941)	.....	.....	.....5.000	4.775	MN.....	4,736	55,000	11/15/2017.	05/31/2026.
382550	BG	5	Goodyear Tire & Rubber Co Sr Nt.....	LS...	.....	.....1	3FE	16,662,060	...103.500	17,181,000	16,600,000	16,628,065	.....	.....(6,268)	.....	.....	.....4.875	4.829	MS.....	238,279	809,250	10/04/2018.	03/15/2027.
383909	AE	8	WR Grace & CO Sr Nt.....	.....	..	.....1	3FE	5,866,956	...104.218	6,101,964	5,855,000	5,862,922	.....	.....(3,875)	.....	.....	.....5.125	5.043	AO.....	75,017	300,069	12/10/2018.	10/01/2021.
39121J	A*	1	Great River Energy 1st Mtg Bd.....	.....	..	.....1	1	3,023,256	...103.313	3,123,428	3,023,256	3,023,256	.....	.....	.....	.....	.....5.810	5.811	JJ.....	87,826	175,651	09/02/2009.	07/01/2021.
402740	AD	6	Gulfstream Natural Gas Sr Nt.....	.....	..	.....1	2FE	19,992,400	...108.151	21,630,260	20,000,000	19,995,086	.....	.....737	.....	.....	.....4.600	4.605	MS.....	270,889	920,000	09/21/2015.	09/15/2025.
404119	BU	2	HCA Inc High Yield Corp.....	.....	..	.....1	2FE	15,906,375	...107.849	17,094,082	15,850,000	15,891,205	.....	.....(4,825)	.....	.....	.....4.500	4.457	FA.....	269,450	713,250	09/14/2016.	02/15/2027.
404119	BV	0	HCA Inc 1st Lien Nt.....	.....	..	.....1	2FE	4,765,420	...114.950	5,172,741	4,500,000	4,764,698	.....	.....(722)	.....	.....	.....5.500	5.089	JD.....	11,000	192,500	10/29/2019.	06/15/2047.
404119	BW	8	HCA Inc Sr Nt.....	.....	..	.....1	3FE	9,746,500	...115.625	10,776,250	9,320,000	9,715,622	.....	.....(30,878)	.....	.....	.....5.875	5.254	FA.....	228,146	275,296	03/04/2019.	02/01/2029.
404119	BX	6	HCA Inc Sec Nt.....	.....	..	.....1	2FE	8,597,445	...106.108	9,019,172	8,500,000	8,595,932	.....	.....(1,513)	.....	.....	.....4.125	3.973	JD.....	15,583	178,234	09/25/2019.	06/15/2029.
404119	BZ	1	HCA Inc 1st Lein Nt.....	.....	..	.....1	2FE	24,457,778	...111.793	24,818,024	22,200,000	24,450,690	.....	.....(7,088)	.....	.....	.....5.250	4.612	JD.....	51,800	592,463	10/29/2019.	06/15/2049.
404121	AJ	4	HCA INC Sr Nt.....	.....	..	.....1	3FE	7,936,663	...113.960	9,048,424	7,940,000	7,937,212	.....	.....384	.....	.....	.....5.625	5.629	MS.....	148,875	456,550	11/07/2018.	09/01/2028.
410345	AJ	1	Hanesbrands Ind Sr Nt.....	.....	..	.....1	3FE	2,733,413	...105.458	2,879,003	2,730,000	2,732,026	.....	.....(409)	.....	.....	.....4.625	4.606	MN.....	16,134	126,263	05/03/2016.	05/15/2024.
410345	AL	6	Hanesbrands Ind Sr Nt.....	.....	..	.....1	3FE	3,438,075	...105.875	3,599,750	3,400,000	3,435,204	.....	.....(1,885)	.....	.....	.....4.875	4.683	MN.....	21,179	149,419	08/26/2019.	05/15/2026.
41242*	BF	8	Hardwood Funding LLC Sr Sec Nt Ser DD.....	.....	..	.....1	1FE	7,000,000	...103.740	7,261,793	7,000,000	7,000,000	.....	.....	.....	.....	.....3.430	3.430	JD.....	16,007	240,100	06/07/2017.	06/07/2027.
41242*	BG	6	Hardwood Funding LLC Sr Nt Ser EE.....	.....	..	.....1	1FE	6,000,000	...104.618	6,277,085	6,000,000	6,000,000	.....	.....	.....	.....	.....3.530	3.530	JD.....	14,120	212,977	06/07/2017.	06/07/2029.
41242*	BJ	0	Hardwood Funding LLC Sr Sec Nt Ser GG.....	.....	..	.....1	1FE	6,000,000	...106.314	6,378,822	6,000,000	6,000,000	.....	.....	.....	.....	.....3.700	3.700	JD.....	14,800	223,233	06/07/2018.	06/07/2033.
41242*	BL	5	Hardwood Funding LLC Sr Sec Nt Ser II.....	.....	..	.....1	1FE	15,000,000	...108.462	16,269,267	15,000,000	15,000,000	.....	.....	.....	.....	.....3.960	3.960	JD.....	39,600	701,250	10/04/2018.	06/07/2030.
412822	AD	0	Harley-Davidson Inc Sr Nt.....	.....	..	.....1	2FE	6,961,430	...104.094	7,286,559	7,000,000	6,976,840	.....	.....3,694	.....	.....	.....3.500	3.566	JJ.....	104,125	245,000	07/23/2015.	07/28/2025.
415864	AM	9	Harsco Corp Sr Nt.....	.....	..	.....1	3FE	21,478,463	...106.627	22,423,658	21,030,000	21,441,965	.....	.....(36,498)	.....	.....	.....5.750	5.261	JJ.....	618,048	.....	10/04/2019.	07/31/2027.
42307T	AH	1	Heinz /H J/ Co Sr Nt.....	.....	..	.....1	2FE	2,185,000	...128.122	2,562,436	2,000,000	2,166,899	.....	.....(4,200)	.....	.....	.....7.125	6.373	FA.....	59,375	142,500	02/11/2015.	08/01/2039.
423452	AC	5	Helmerich & Payne Sr Nt.....	.....	..	.....1	2FE	5,186,407	...109.244	5,680,667	5,200,000	5,187,976	.....	.....1,569	.....	.....	.....4.650	4.700	MS.....	71,197	120,900	03/22/2019.	03/15/2025.
42809H	AD	9	Hess Corp Sr Nt.....	.....	..	.....1	3FE	6,043,767	...117.112	6,675,401	5,700,000	6,000,614	.....	.....(7,727)	.....	.....	.....5.600	5.186	FA.....	120,587	319,200	09/25/2013.	02/15/2041.
431282	AR	3	Highwoods Realty Ltd Sr Nt.....	.....	..	.....1	2FE	6,027,521	...107.575	6,079,058	5,651,000	6,014,630	.....	.....(12,891)	.....	.....	.....4.200	3.368	AO.....	50,106	143,724	08/14/2019.	04/15/2029.
431282	AS	1	Highwoods Realty Ltd Sr Nt.....	.....	..	.....1	2FE	25,028,831	...98.630	24,756,055	25,100,000	25,030,202	.....	.....1,371	.....	.....	.....3.050	3.082	FA.....	229,665	.....	11/14/2019.	02/15/2030.
437076	BM	3	Home Depot Inc Sr Nt.....	.....	..	.....1	1FE	6,954,920	...104.670	7,326,907	7,000,000	6,970,767	.....	.....4,178	.....	.....	.....3.000	3.074	AO.....	52,500	210,000	02/03/2016.	04/01/2026.
437076	BN	1	Home Depot Inc Sr Nt.....	.....	..	.....1	1FE	17,836,470	...99.954	17,991,702	18,000,000	17,886,438	.....	.....15,517	.....	.....	.....2.125	2.227	MS.....	112,625	382,500	09/06/2016.	09/15/2026.
437076	BP	6	Home Depot Inc Sr Nt.....	.....	..	.....1	1FE	12,781,590	...104.152	13,539,747	13,000,000	12,790,232	.....	.....2,724	.....	.....	.....3.500	3.579	MS.....	133,972	455,000	09/06/2016.	09/15/2056.
437076	BV	3	Home Depot Inc Sr Nt.....	.....	..	.....1	1FE	997,260	...103.349	1,033,487	1,000,000	998,113	.....	.....804	.....	.....	.....3.250	3.341	MS.....	10,833	23,924	11/27/2018.	03/01/2022.
437076	BW	1	Home Depot Inc Sr Nt.....	.....	..	.....1	1FE	18,372,905	...112.309	20,777,073	18,500,000	18,384,253	.....	.....10,600	.....	.....	.....3.900	3.984	JD.....	50,104	721,500	11/27/2018.	12/06/2028.
437076	BY	7	Home Depot Inc Sr Nt.....	.....	..	.....1	1FE	4,474,170	...104.050	4,682,268	4,500,000	4,475,374	.....	.....1,204	.....	.....	.....2.950	3.017	JD.....	5,900	65,638	06/03/2019.	06/15/2029.
438516	BL	9	Honeywell International Inc Sr Nt.....	.....	..	.....2	1FE	25,873,405	...101.766	27,476,766	27,000,000	26,190,777	.....	.....105,105	.....	.....	.....2.500	2.988	MN.....	112,500	675,000	12/09/2016.	11/01/2026.
44107H	AC	6	Hospital Special Surgery Sec Nt.....	.....	..	.....1	1FE	2,500,000	...105.483	2,637,065	2,500,000	2,500,000	.....	.....	.....	.....	.....3.737	3.737	AO.....	23,356	93,425	03/23/2018.	04/01/2028.
44107H	AD	4	Hospital Special Surgery Sec Nt.....	.....	..	.....1	1FE	4,250,000	...109.606	4,658,234	4,250,000	4,250,000	.....	.....	.....	.....	.....4.081	4.081	AO.....	43,361	173,443	03/23/2018.	04/01/2038.
44107H	AE	2	Hospital Special Surgery Sec Nt.....	.....	..	.....1	1FE	4,000,000	...106.221	4,248,856	4,000,000	4,000,000	.....	.....	.....	.....	.....4.131	4.131	AO.....	41,310	165,240	03/23/2018.	04/01/2048.

SCHEDULE D - PART 1

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

E10.20

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
446150	AG	9	Huntington Bancshares Sub Bk Nt.....						2FE	12,132,250	104.553	10,455,310	10,000,000	10,284,024		(286,833)			7.000	3.935	JD.....	31,111	700,000	11/09/2012.	12/15/2020.
446413	AH	9	Huntington Ingalls Industries Sr Nt.....					1	2FE	12,993,438	104.500	13,323,750	12,750,000	12,912,802		(23,680)			5.000	4.747	MN.....	81,458	637,500	04/05/2017.	11/15/2025.
446413	AL	0	Huntington Ingalls Industries Sr Nt.....					1	2FE	37,194,138	103.940	38,925,530	37,450,000	37,219,263		22,059			3.483	3.571	JD.....	108,699	1,304,384	03/13/2019.	12/01/2027.
446438	RQ	8	Huntington Bancshares Sr Nt.....						1FE	2,987,400	100.504	3,015,111	3,000,000	2,998,295		2,621			2.875	2.966	FA.....	31,385	86,250	08/17/2015.	08/20/2020.
44919*	AC	2	I595 Express LLC Sr Nt.....					4	1PL	12,295,543	103.232	12,692,881	12,295,543	12,295,543					3.310	3.325	MJSD.	1,131	406,983	10/15/2015.	12/31/2031.
44929@	AN	4	ICRE REIT Hldgs Sr Nt Ser C Tr B.....						2	7,000,000	105.005	7,350,366	7,000,000	7,000,000					3.660	3.660	JJ.....	125,253	256,200	07/05/2017.	07/05/2027.
449669	AK	6	IMC Global Inc Sr Nt.....					1	2FE	25,433,858	122.087	28,653,772	23,470,000	24,628,131		(106,900)			7.300	6.501	JJ.....	790,026	1,713,310	05/27/2010.	01/15/2028.
449934	AD	0	IMS Health Inc High Yield Corp.....					1	3FE	11,354,375	105.500	11,816,000	11,200,000	11,316,177		(14,241)			5.000	4.818	AO.....	118,222	560,000	06/23/2017.	10/15/2026.
452308	AQ	2	Illinois Tool Works Inc Sr Nt.....					1	1FE	11,639,700	127.072	13,723,776	10,800,000	11,538,355		(20,019)			4.875	4.384	MS.....	155,025	526,500	05/20/2014.	09/15/2041.
452308	AR	0	Illinois Tool Works Inc Sr Nt.....					1	1FE	9,933,100	115.764	11,576,430	10,000,000	9,940,420		1,601			3.900	3.940	MS.....	130,000	390,000	02/18/2015.	09/01/2042.
452308	AX	7	Illinois Tool Works Inc Sr Nt.....					2	1FE	8,635,320	102.698	9,242,784	9,000,000	8,734,247		34,143			2.650	3.131	MN.....	30,475	238,500	01/05/2017.	11/15/2026.
45475Q	AL	7	Indiana Gas Co MT Nt Ser F.....						2FE	1,099,730	115.228	1,152,277	1,000,000	1,047,525		(4,625)			6.340	5.592	MS.....	18,668	63,400	02/21/2003.	12/10/2027.
45475Q	AR	4	Indiana Gas Co MT Nt.....						2FE	2,514,725	123.261	3,081,530	2,500,000	2,507,957		(541)			7.080	7.035	MS.....	52,117	177,000	02/23/2001.	10/05/2029.
454889	AT	3	Indiana Michigan Pwr Co Sr Nt.....					1	1FE	17,740,399	114.466	20,374,966	17,800,000	17,742,010		1,068			4.250	4.270	FA.....	285,789	771,210	08/09/2018.	08/15/2048.
458140	AS	9	Intel Corp Sr Nt.....					1	1FE	13,122,380	108.172	14,062,321	13,000,000	13,074,366		(11,944)			3.700	3.585	JJ.....	203,089	481,000	09/22/2015.	07/29/2025.
458140	AX	8	Intel Corp Sr Nt.....	LS...				2	1FE	31,785,544	105.864	33,664,720	31,800,000	31,789,726		951			3.150	3.154	MN.....	139,125	1,001,700	08/08/2017.	05/11/2027.
459200	HU	8	International Bus Machs Corp Sr Nt.....					1	1FE	10,271,000	106.025	10,602,460	10,000,000	10,129,450		(28,934)			3.625	3.286	FA.....	139,965	362,500	09/29/2014.	02/12/2024.
459200	JR	3	International Bus Machs Corp Sr Nt.....					1	1FE	2,007,901	106.153	2,016,907	1,900,000	2,005,632		(2,269)			3.300	2.439	JJ.....	26,822		10/29/2019.	01/27/2027.
459200	JW	2	International Bus Machs Corp Sr Nt.....					1	1FE	4,999,700	101.342	5,067,120	5,000,000	4,999,789		89			2.800	2.803	MN.....	18,667	69,222	05/08/2019.	05/13/2021.
459200	JX	0	International Bus Machs Corp Sr Nt.....					1	1FE	5,070,200	102.262	5,113,110	5,000,000	5,059,150		(11,050)			2.850	2.333	MN.....	19,000	70,458	07/12/2019.	05/13/2022.
459200	JY	8	International Bus Machs Corp Sr Nt.....						1FE	6,591,360	103.772	6,745,167	6,500,000	6,583,418		(7,942)			3.000	2.686	MN.....	24,917	97,500	07/12/2019.	05/15/2024.
459200	JZ	5	International Bus Machs Corp Sr Nt.....					1	1FE	25,950,682	105.566	26,285,909	24,900,000	25,906,813		(43,869)			3.300	2.606	MN.....	104,995	410,850	10/29/2019.	05/15/2026.
459200	KA	8	International Bus Machs Corp Sr Nt.....					1	1FE	3,635,348	107.591	3,658,087	3,400,000	3,631,712		(3,636)			3.500	2.673	MN.....	15,206	59,500	10/29/2019.	05/15/2029.
459506	AE	1	International Flav & Frag Inc Sr Nt.....					1	2FE	4,024,576	103.985	4,159,380	4,000,000	4,023,497		(454)			4.375	4.338	JD.....	14,583	175,000	05/15/2017.	06/01/2047.
461070	AP	9	Interstate Power & Light Sr Nt.....					1	2FE	31,420,620	109.709	34,558,241	31,500,000	31,428,981		6,621			4.100	4.131	MS.....	340,813	1,291,500	09/19/2018.	09/26/2028.
465685	AJ	4	ITC Holdings Corp Sr Nt.....					1	2FE	5,177,550	104.704	5,235,200	5,000,000	5,091,661		(18,854)			3.650	3.205	JD.....	8,111	182,500	02/24/2015.	06/15/2024.
465685	AP	0	ITC Holdings Corp Sr Nt.....					1	2FE	19,987,117	104.368	20,873,500	20,000,000	19,989,336		1,165			3.350	3.358	MN.....	85,611	670,000	06/22/2018.	11/15/2027.
46625H	HF	0	JPMorgan Chase & Co Sr Nt.....						1FE	4,546,950	144.917	7,245,855	5,000,000	4,626,047		9,637			6.400	7.137	MN.....	40,889	320,000	07/17/2008.	05/15/2038.
46625H	JM	3	JPMorgan Chase & Co Sub Nt.....						1FE	7,701,530	133.951	9,376,542	7,000,000	7,631,933		(13,827)			5.625	4.971	FA.....	147,656	393,750	04/24/2014.	08/16/2043.
46625H	MN	7	JPMorgan Chase & Co Sr Nt.....						1FE	14,943,600	108.008	16,201,155	15,000,000	14,965,971		5,398			3.900	3.946	JJ.....	269,750	585,000	07/14/2015.	07/15/2025.
46625H	NJ	5	JPMorgan Chase & Co Sub Nt.....						1FE	12,957,542	110.718	14,393,366	13,000,000	12,970,297		3,167			4.250	4.285	AO.....	138,125	552,500	09/24/2015.	10/01/2027.
46647P	AF	3	JP Morgan Chase & Co Sr Nt.....					2	1FE	30,000,000	106.252	31,875,720	30,000,000	30,000,000					3.540	3.540	MN.....	177,000	1,062,000	04/18/2017.	05/01/2028.
46647P	AL	0	JP Morgan Chase & Co Sr Nt.....					1	1FE	23,000,000	113.311	26,061,599	23,000,000	23,000,000					3.964	3.964	MN.....	116,498	911,720	11/03/2017.	11/15/2048.
46647P	AM	8	JP Morgan Chase & Co Sr Nt.....					1	1FE	15,209,788	106.292	16,050,017	15,100,000	15,207,830		(1,958)			3.509	3.405	JJ.....	232,549	456,170	10/29/2019.	01/23/2029.
46647P	AN	6	JP Morgan Chase & Co Sr Nt.....					1	1FE	28,000,000	112.548	31,513,356	28,000,000	28,000,000					3.897	3.897	JJ.....	478,898	1,091,160	01/16/2018.	01/23/2049.
46647P	AV	8	JP Morgan Chase & Co Sr Nt.....					1	1FE	11,000,000	111.629	12,279,190	11,000,000	11,000,000					4.203	4.203	JJ.....	202,912	462,330	07/16/2018.	07/23/2029.
46659*	AA	5	JM Family Enterprises Inc. Sr Nt Ser A.....						2	20,000,000	102.686	20,537,238	20,000,000	20,000,000					3.310	3.310	MN.....	110,333	662,000	11/01/2017.	11/01/2024.
476556	DC	6	Jersey Central Pwr & Lt Co Sr Nt.....					1	2FE	15,206,875	108.896	15,789,964	14,500,000	15,145,327		(61,548)			4.300	3.446	JJ.....	287,503	311,750	05/15/2019.	01/15/2026.
478111	AC	1	Johns Hopkins Health Sys Nt.....						1FE	5,000,000	108.879	5,443,945	5,000,000	5,000,000					3.837	3.837	MN.....	24,514	191,850	11/04/2016.	05/15/2046.
478160	CE	2	Johnson & Johnson Sr Nt.....					2	1FE	20,978,370	104.891	22,027,068	21,000,000	20,983,862		1,989			2.950	2.962	MS.....	203,058	619,500	02/28/2017.	03/03/2027.
478160	CG	7	Johnson & Johnson Sr Nt.....					1	1FE	8,979,030	114.369	10,293,174	9,000,000	8,980,163		413			3.750	3.763	MS.....	110,625	337,500	02/28/2017.	03/03/2047.

SCHEDULE D - PART 1

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

E10.21

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
478160	CK	8	Johnson & Johnson Sr Nt.....	.....	..	.....1	...1FE	3,995,240	...104.399	4,175,948	4,000,000	3,996,294	.....	.....404	.....	.....	.....2.900	2.913	JJ.....	53,489	116,000	11/08/2017.	01/15/2028.
478160	CM	4	Johnson & Johnson Sr Nt Ser 30 YR.....	.....	..	.....1	...1FE	14,943,450	...109.594	16,439,115	15,000,000	14,946,861	.....	.....1,098	.....	.....	.....3.500	3.520	JJ.....	242,083	525,000	11/08/2017.	01/15/2048.
478165	AH	6	Johnson SC & Son Inc Sr Nt.....	.....	..	.....1	...1FE	19,643,708	...122.094	23,511,622	19,257,000	19,618,554	.....	.....(6,728)	.....	.....	.....4.750	4.627	AO.....	193,105	914,708	11/18/2015.	10/15/2046.
478375	AJ	7	Johnson Control Intl plc Sr Nt.....	.....	..	.....2	...2FE	2,309,480	...114.765	2,295,296	2,000,000	2,287,649	.....	.....(7,862)	.....	.....	.....5.700	4.627	MS.....	38,000	114,000	02/02/2017.	03/01/2041.
478375	AL	2	Johnson Control Intl plc Sr Nt.....	.....	..	.....1	...2FE	35,913,615	...109.925	40,122,625	36,500,000	35,928,757	.....	.....11,931	.....	.....	.....4.625	4.733	JJ.....	839,373	1,688,125	08/01/2018.	07/02/2044.
478375	AU	2	Johnson Control Intl plc Sr Nt.....	.....	..	.....2	...2FE	10,534,830	...108.168	11,357,672	10,500,000	10,533,186	.....	.....(639)	.....	.....	.....4.500	4.480	FA.....	178,500	472,500	02/03/2017.	02/15/2047.
48305Q	AC	7	Kaiser Foundation Hospitals Sr Nt.....	.....	..	.....2	...1FE	14,945,250	...104.463	15,669,510	15,000,000	14,958,173	.....	.....4,984	.....	.....	.....3.150	3.193	MN.....	78,750	472,500	04/25/2017.	05/01/2027.
48305Q	AD	5	Kaiser Foundation Hospitals Nt.....	.....	..	.....1	...1FE	19,810,200	...114.213	22,842,560	20,000,000	19,819,109	.....	.....3,477	.....	.....	.....4.150	4.206	MN.....	138,333	830,000	04/25/2017.	05/01/2047.
485134	BP	4	Kansas City Power and Light Sr Nt.....	.....	..	.....1	...1FE	32,384,300	...106.679	34,670,545	32,500,000	32,429,701	.....	.....11,060	.....	.....	.....3.650	3.693	FA.....	448,139	1,186,250	08/13/2015.	08/15/2025.
485134	BQ	2	Kansas City Power and Light Sr Nt.....	.....	..	.....1	...1FE	11,624,370	...115.734	13,888,044	12,000,000	11,635,378	.....	.....6,750	.....	.....	.....4.200	4.392	JD.....	22,400	504,000	05/22/2018.	06/15/2047.
485134	BR	0	Kansas City Power and Light Sr Nt.....	.....	..	.....1	...1FE	9,491,735	...114.702	10,896,643	9,500,000	9,492,164	.....	.....143	.....	.....	.....4.200	4.205	MS.....	117,483	399,000	02/26/2018.	03/15/2048.
485170	AQ	7	Kansas City Southern Inds Inc Sr Nt.....	.....	..	.....1	...2FE	28,719,195	...109.112	33,941,345	31,107,000	28,882,395	.....	.....49,767	.....	.....	.....4.300	4.810	MN.....	170,916	1,337,601	07/26/2016.	05/15/2043.
485260	BM	4	Kansas Gas & Elec Co Sr Nt.....	.....	..	.....1	...1FE	19,949,400	...111.240	22,248,000	20,000,000	19,954,853	.....	.....1,020	.....	.....	.....4.300	4.315	JJ.....	396,556	860,000	06/25/2014.	07/15/2044.
491386	E*	5	Kentucky Power Company Sr Nt Ser G.....	.....	..	.....2	.....	.....14,000,000	...101.665	14,233,048	14,000,000	14,000,000	.....	.....	.....	.....	.....3.350	3.350	MS.....	142,003	469,000	09/12/2017.	09/12/2027.
491674	BK	2	Kentucky Utilities Co 1st Mtg Bd.....	.....	..	.....1	...1FE	12,494,625	...105.089	13,136,138	12,500,000	12,496,717	.....	.....510	.....	.....	.....3.300	3.305	AO.....	103,125	412,500	09/21/2015.	10/01/2025.
49326E	EG	4	KeyCorp Sr MTN.....	.....	..	.....2	...2FE	44,923,050	...109.672	49,352,535	45,000,000	44,933,842	.....	.....6,532	.....	.....	.....4.100	4.121	AO.....	312,625	1,845,000	04/23/2018.	04/30/2028.
49327M	2W	3	Key Bank NA Sr Nt.....	.....	..	.....1	...1FE	1,999,720	...102.161	2,043,226	2,000,000	1,999,863	.....	.....91	.....	.....	.....3.350	3.355	JD.....	2,978	67,000	06/06/2018.	06/15/2021.
49327V	2B	9	Key Bank NA Sub Bk Nt.....	.....	..	.....2	...2FE	20,677,375	...107.429	22,291,455	20,750,000	20,682,874	.....	.....5,499	.....	.....	.....3.900	3.942	AO.....	175,338	472,063	03/06/2019.	04/13/2029.
49338C	AB	9	Keyspan Gas East Corp Sr Nt.....	.....	..	.....1	...1FE	9,921,102	...100.247	9,924,453	9,900,000	9,914,585	.....	.....(1,988)	.....	.....	.....2.742	2.718	FA.....	102,551	271,458	08/03/2016.	08/15/2026.
49427R	B#	8	Kilroy Realty L.P. Sr Nt Ser B.....	.....	..	.....2	.....	.....20,552,800	...107.991	21,598,156	20,000,000	20,522,401	.....	.....(30,399)	.....	.....	.....4.350	3.904	AO.....	176,417	647,667	07/18/2019.	10/18/2026.
49427R	B@	0	Kilroy Realty L.P. Sr Nt.....	.....	..	.....2	.....	.....7,102,360	...107.594	7,531,567	7,000,000	7,096,509	.....	.....(5,851)	.....	.....	.....4.300	4.053	AO.....	61,036	311,750	07/18/2019.	07/18/2026.
494368	BU	6	Kimberly-Clark Corp Sr Nt.....	.....	..	.....1	...1FE	8,176,240	...103.006	8,240,496	8,000,000	8,117,154	.....	.....(17,830)	.....	.....	.....2.750	2.487	FA.....	83,111	220,000	01/10/2017.	02/15/2026.
494368	BV	4	Kimberly-Clark Corp Sr Nt.....	.....	..	.....1	...1FE	10,862,493	...100.964	11,005,022	10,900,000	10,865,243	.....	.....814	.....	.....	.....3.200	3.218	JJ.....	146,302	348,800	09/08/2016.	07/30/2046.
494368	BY	8	Kimberly-Clark Corp Sr Nt.....	.....	..	.....1	...1FE	11,981,280	...111.133	13,335,912	12,000,000	11,983,138	.....	.....1,587	.....	.....	.....3.950	3.969	MN.....	79,000	476,633	10/24/2018.	11/01/2028.
49446R	AP	4	Kimco Realty Corp Sr Nt.....	.....	..	.....1	...2FE	16,322,445	...100.528	17,592,418	17,500,000	16,637,642	.....	.....110,755	.....	.....	.....2.800	3.630	AO.....	122,500	490,000	01/24/2017.	10/01/2026.
49446R	AQ	2	Kimco Realty Corp Sr Nt.....	.....	..	.....2	...2FE	14,881,950	...105.811	15,871,695	15,000,000	14,888,989	.....	.....2,202	.....	.....	.....4.125	4.171	JD.....	51,563	618,750	11/01/2016.	12/01/2046.
49446R	AR	0	Kimco Realty Corp Sr Nt.....	.....	..	.....2	...2FE	4,974,450	...101.270	5,063,510	5,000,000	4,984,750	.....	.....3,403	.....	.....	.....2.700	2.778	MS.....	45,000	135,000	11/01/2016.	03/01/2024.
49446R	AV	1	Kimco Realty Corp Sr Nt.....	.....	..	.....1	...2FE	2,259,359	...97.361	2,239,303	2,300,000	2,259,507	.....	.....148	.....	.....	.....3.700	3.799	AO.....	28,839	.....	11/14/2019.	10/01/2049.
494550	AW	6	Kinder Morgan Energy - LP Sr Nt.....	.....	..	.....1	...2FE	12,813,700	...132.488	14,573,658	11,000,000	12,793,095	.....	.....(11,312)	.....	.....	.....6.950	5.470	JJ.....	352,519	347,500	10/29/2019.	01/15/2038.
494550	BC	9	Kinder Morgan Energy - LP Sr Nt.....	.....	..	.....1	...2FE	12,973,480	...104.102	13,533,312	13,000,000	12,996,391	.....	.....2,910	.....	.....	.....5.800	5.825	MS.....	251,333	754,000	09/11/2009.	03/01/2021.
494550	BQ	8	Kinder Morgan Energy - LP Sr Nt.....	.....	..	.....1	...2FE	4,986,500	...103.640	5,181,980	5,000,000	4,994,725	.....	.....1,324	.....	.....	.....3.500	3.531	MS.....	58,333	175,000	02/21/2013.	09/01/2023.
49456B	AH	4	Kinder Morgan Inc Sr Nt.....	.....	..	.....1	...2FE	29,794,304	...119.009	34,988,499	29,400,000	29,791,508	.....	.....(4,115)	.....	.....	.....5.550	5.449	JD.....	135,975	1,595,625	10/29/2019.	06/01/2045.
49456B	AP	6	Kinder Morgan Inc Sr Nt.....	.....	..	.....1	...2FE	14,245,946	...109.042	15,592,963	14,300,000	14,254,212	.....	.....4,574	.....	.....	.....4.300	4.347	MS.....	204,967	614,900	02/22/2018.	03/01/2028.
49456B	AQ	4	Kinder Morgan Inc Sr Nt.....	.....	..	.....1	...2FE	14,165,915	...116.125	15,676,848	13,500,000	14,165,048	.....	.....(1,112)	.....	.....	.....5.200	4.866	MS.....	234,000	442,000	11/14/2019.	03/01/2048.
49803X	AA	1	Kite Realty Group LP Sr Nt.....	.....	..	.....1	...2FE	7,967,920	...99.976	7,998,096	8,000,000	7,977,038	.....	.....2,901	.....	.....	.....4.000	4.049	AO.....	80,000	320,000	09/15/2016.	10/01/2026.
50076Q	AN	6	Kraft Foods Group Inc Sr Nt.....	.....	..	.....2	...2FE	14,227,816	...121.390	14,081,263	11,600,000	13,897,414	.....	.....(65,780)	.....	.....	.....6.500	4.935	FA.....	297,411	754,000	06/09/2014.	02/09/2040.
50076Q	AZ	9	Kraft Foods Inc Sr Nt.....	.....	..	.....2	...2FE	3,612,064	...103.145	3,826,665	3,710,000	3,679,476	.....	.....11,761	.....	.....	.....3.500	3.858	JD.....	9,017	129,850	09/04/2013.	06/06/2022.
50077L	AM	8	Kraft Heinz Foods Co Sr Nt.....	.....	..	.....1	...2FE	5,306,926	...108.595	5,429,745	5,000,000	5,289,075	.....	.....(5,675)	.....	.....	.....5.200	4.805	JJ.....	119,889	260,000	08/19/2016.	07/15/2045.
50077L	AT	3	Kraft Heinz Foods Co Sr Nt.....	.....	..	.....1	...2FE	4,439,275	...110.020	4,510,812	4,100,000	4,433,933	.....	.....(5,342)	.....	.....	.....4.625	3.543	JJ.....	79,537	.....	10/29/2019.	01/30/2029.
50077L	AY	2	Kraft Heinz Foods Co Sr Nt.....	.....	..	.....1	...2FE	5,771,193	...105.550	6,016,327	5,700,000	5,771,131	.....	.....(62)	.....	.....	.....4.875	4.795	AO.....	74,100	.....	10/29/2019.	10/01/2049.

SCHEDULE D - PART 1

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

E10.22

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Description																			
501044	DG	3	Kroger Co Sr Nt.....			2	2FE	31,841,209	106.224	33,885,488	31,900,000	31,847,413	2,014			4.450	4.460	FA	591,479	1,312,750	10/29/2019.	02/01/2047.
501044	DM	0	Kroger Co Sr Nt.....			1	2FE	3,521,610	122.164	3,664,920	3,000,000	3,520,227	(1,383)			5.400	4.335	JJ	74,700		10/29/2019.	01/15/2049.
502431	AA	7	L3Harris Tech Inc Sr Nt.....			1	2FE	9,973,936	102.459	10,245,870	10,000,000	9,982,094	8,158			4.950	5.116	FA	187,000	247,500	07/03/2019.	02/15/2021.
502431	AE	9	L3Harris Tech Inc Sr Nt.....			1	2FE	8,707,608	111.491	8,696,282	7,800,000	8,695,959	(11,649)			4.400	2.822	JD	15,253	171,600	11/14/2019.	06/15/2028.
502431	AF	6	L3Harris Tech Inc Sr Nt.....			1	2FE	6,981,170	101.587	7,111,118	7,000,000	6,981,273	103			2.900	2.931	JD	19,172		11/13/2019.	12/15/2029.
50540R	AJ	1	Laboratory Corp of America Sr Nt.....			1	2FE	10,107,803	101.553	9,342,894	9,200,000	9,307,999	(120,357)			4.625	3.246	MN	54,369	425,500	08/28/2012.	11/15/2020.
50540R	AU	6	Laboratory Corp of America Sr Nt.....			2	2FE	20,998,450	105.664	22,189,482	21,000,000	20,998,745	54			3.600	3.600	MS	252,000	756,000	08/17/2017.	09/01/2027.
50540R	AW	2	Laboratory Corp of America Sr Nt.....			1	2FE	15,210,503	100.287	15,293,722	15,250,000	15,210,813	310			2.950	2.980	JD	44,988		11/18/2019.	12/01/2029.
513075	BL	4	Lamar Media Corp Sr Nt.....			1	3FE	21,469,183	105.990	21,611,361	20,390,000	21,117,383	(158,059)			5.750	4.657	FA	488,510	907,063	05/14/2019.	02/01/2026.
513272	AA	2	Lamb Weston HLD Sr Nt.....			2	3FE	7,438,450	106.125	7,842,638	7,390,000	7,423,802	(6,630)			4.625	4.494	MN	56,965	295,538	05/13/2019.	11/01/2024.
513272	AB	0	Lamb Weston HLD Sr Nt.....			2	3FE	16,086,613	106.000	17,066,000	16,100,000	16,068,006	(854)			4.875	4.867	MN	130,813	784,875	04/04/2019.	11/01/2026.
52736R	BG	6	Levi Strauss & Co Sr Nt.....			1	3FE	3,331,000	103.000	3,446,380	3,346,000	3,336,708	1,480			5.000	5.060	MN	27,883	167,300	11/16/2015.	05/01/2025.
53117C	AN	2	Liberty Property LP Sr Nt.....			1	2FE	8,304,400	104.655	8,372,376	8,000,000	8,087,148	(33,352)			4.125	3.657	JD	14,667	330,000	09/12/2012.	06/15/2022.
53117C	AQ	5	Liberty Property LP Sr Nt.....			1	2FE	11,681,360	108.122	11,893,409	11,000,000	11,435,764	(97,005)			4.400	3.363	FA	182,844	484,000	06/28/2017.	02/15/2024.
53117C	AR	3	Liberty Property LP Sr Nt.....			1	2FE	7,971,520	106.936	8,554,912	8,000,000	7,983,787	2,740			3.750	3.793	AO	75,000	300,000	03/17/2015.	04/01/2025.
53117C	AS	1	Liberty Property LP Sr Nt.....			1	2FE	5,739,900	104.473	6,268,356	6,000,000	5,811,466	24,071			3.250	3.782	AO	48,750	195,000	12/06/2016.	10/01/2026.
53117C	AT	9	Liberty Property LP Sr Nt.....			1	2FE	17,940,492	113.841	20,434,442	17,950,000	17,941,339	847			4.375	4.381	FA	327,214	405,745	01/22/2019.	02/01/2029.
53154*	AM	5	Liberty Utilities Finance Sr Nt Ser E-4.....			1	2	6,000,000	105.590	6,335,403	6,000,000	6,000,000				3.940	3.940	AO	40,057	236,400	03/24/2017.	04/30/2027.
532457	BT	4	Eli Lilly & Co Sr Nt.....			1	1FE	1,018,360	115.838	1,158,377	1,000,000	1,018,153	(207)			3.950	3.845	MS	11,631	22,274	03/25/2019.	03/15/2049.
532457	BV	9	Eli Lilly & Co Sr Nt.....			1	1FE	21,199,987	107.712	22,834,902	21,200,000	21,200,732	745			3.375	3.374	MS	210,675	403,463	04/04/2019.	03/15/2029.
532716	AU	1	Limited Brands Inc High Yield Corp.....			1	3FE	11,541,500	105.250	11,367,000	10,800,000	11,074,154	(120,825)			5.625	4.359	FA	229,500	607,500	11/17/2015.	02/15/2022.
53359#	AE	2	Lincoln Electric Sr Nt.....			2		10,000,000	98.577	9,857,703	10,000,000	10,000,000				2.750	2.750	AO	54,236	275,000	10/20/2016.	10/20/2028.
53621@	AE	6	Lion Industrial Properties LP Sr Gtd Nt.....			1	2	17,000,000	105.725	17,973,219	17,000,000	17,000,000				3.990	3.990	MS	171,459	678,300	03/31/2016.	03/31/2026.
53621@	AG	1	Lion Industrial Properties LP Gtd Sr Nt.....			2		9,842,800	106.683	10,668,346	10,000,000	9,868,266	16,665			4.140	4.370	MS	138,000	414,000	06/28/2018.	09/01/2026.
53621@	AH	9	Lion Industrial Properties LP Gtd Sr Nt.....			1	2	4,250,000	106.548	4,528,280	4,250,000	4,250,000				4.100	4.100	FA	65,828	174,250	02/15/2017.	02/15/2027.
53621@	AJ	5	Lion Industrial Properties LP Gtd Sr Nt.....			2		5,750,000	106.616	6,130,439	5,750,000	5,750,000				4.100	4.100	AO	48,460	235,750	04/17/2017.	04/17/2027.
539830	BD	0	Lockheed Martin Corp Sr Nt.....			1	1FE	9,892,000	111.074	11,107,390	10,000,000	9,902,365	2,260			3.800	3.861	MS	126,667	380,000	02/12/2015.	03/01/2045.
539830	BH	1	Lockheed Martin Corp Sr Nt.....			1	1FE	59,658,195	107.286	63,835,051	59,500,000	59,540,098	(7,497)			3.550	3.535	JJ	973,982	2,112,250	11/20/2018.	01/15/2026.
539830	BL	2	Lockheed Martin Corp Sr Nt.....			1	1FE	17,530,799	127.157	22,506,789	17,700,000	17,541,872	2,948			4.700	4.760	MN	831,990	1,161,251	11/16/2015.	05/15/2046.
539830	BN	8	Lockheed Martin Corp Sr Nt.....			1	1FE	15,564,455	117.339	19,947,664	17,000,000	15,585,785	19,025			4.090	4.583	MS	204,727	695,300	11/20/2018.	09/15/2052.
54233*	AA	4	Lone Star Trans LLC Sr Nt Ser A.....			1	1PL	1,750,000	99.899	1,748,230	1,750,000	1,750,000				2.450	2.450	JD	1,906	42,875	07/17/2014.	12/15/2021.
54336#	AA	6	Longwood Energy Partners LLC Sec Nt.....			4	2PL	30,000,000	110.047	33,014,230	30,000,000	30,000,000				4.490	4.490	JD	3,742	1,358,225	03/29/2018.	06/30/2051.
546676	AW	7	Louisville Gas & Elec Co 1st Mtg Bd.....			1	1FE	16,989,290	104.956	17,842,520	17,000,000	16,992,870	1,106			3.300	3.308	AO	140,250	561,000	02/12/2018.	10/01/2025.
546676	AX	5	Louisville Gas & Elec Co 1st Mtg Bd.....			1	1FE	7,773,150	115.365	8,652,398	7,500,000	7,761,433	(5,967)			4.375	4.148	AO	82,031	328,125	12/12/2017.	10/01/2045.
548661	DP	9	Lowe's Cos Inc Sr Nt.....			2	2FE	20,971,460	103.409	21,715,890	21,000,000	20,978,288	2,588			3.100	3.116	MN	104,883	651,000	10/04/2017.	05/03/2027.
548661	DQ	7	Lowe's Cos Inc Sr Nt.....			2	2FE	7,497,456	108.034	7,886,475	7,300,000	7,489,755	(3,613)			4.050	3.893	MN	47,633	283,500	11/14/2019.	05/03/2047.
548661	DR	5	Lowe's Cos Inc Sr Nt.....			1	2FE	8,094,375	106.952	8,021,408	7,500,000	8,090,130	(4,245)			3.650	2.662	AO	65,396		12/03/2019.	04/05/2029.
548661	DS	3	Lowe's Cos Inc Sr Nt.....			1	2FE	344,478	118.068	354,204	300,000	344,377	(101)			4.550	3.709	AO	3,261		11/14/2019.	04/05/2049.
55336V	AA	8	MPLX LP Sr Nt.....			1	2FE	732,277	104.568	731,975	700,000	731,327	(950)			4.000	3.005	FA	10,578		10/29/2019.	02/15/2025.
55336V	AG	5	MPLX LP Sr Nt.....			1	2FE	11,646,496	108.719	11,850,404	10,900,000	11,482,137	(65,089)			4.875	3.617	JD	44,281	448,500	10/29/2019.	12/01/2024.
55336V	AJ	9	MPLX LP Sr Nt.....			1	2FE	13,131,800	109.244	13,655,513	12,500,000	12,929,190	(73,026)			4.875	4.131	JD	50,781	609,375	03/10/2017.	06/01/2025.

SCHEDULE D - PART 1

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

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5		8	9	12	13			14	15	16	17	18	19	20	21	22		
CUSIP Identification		Description		Code	g	Bond CHAR	NAIC Design- ation and Admini- strative Symbol					Actual Cost	Rate Used to Obtain Fair Value										Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
55336V	AK	6	MPLX LP Sr Nt.....	.....	..	.....1	2FE	28,966,140	...105.044	30,462,731	29,000,000	28,978,353	.....	.....2,244	.....	.....	.....4.125	4.136	MS.....	398,750	1,196,250	02/06/2018.	03/01/2027.	
55336V	AN	0	MPLX LP Sr Nt.....	.....	..	.....1	2FE	10,932,491	...101.894	11,106,424	10,900,000	10,934,878	.....	.....582	.....	.....	.....4.700	4.679	AO.....	108,152	376,000	10/29/2019.	04/15/2048.	
55336V	AR	1	MPLX LP Sr Nt.....	.....	..	.....1	2FE	20,718,130	...103.577	21,751,233	21,000,000	20,759,888	.....	.....23,828	.....	.....	.....4.000	4.165	MS.....	247,333	840,000	04/30/2018.	03/15/2028.	
55336V	AT	7	MPLX LP Sr Nt.....	.....	..	.....1	2FE	3,415,170	...113.609	3,408,255	3,000,000	3,414,131	.....	.....(1,039)	.....	.....	.....5.500	4.625	FA.....	62,333	.....	10/29/2019.	02/15/2049.	
55354G	AD	2	MSCI Inc Sr Nt.....	.....	..	.....1	3FE	24,299,809	...104.750	24,491,598	23,381,000	24,016,853	.....	.....(134,171)	.....	.....	.....4.750	4.049	FA.....	462,749	1,110,598	02/15/2018.	08/01/2026.	
55354G	AF	7	MSCI Inc Sr Nt.....	.....	..	.....1	3FE	20,005,000	...107.750	21,550,000	20,000,000	20,003,992	.....	.....(627)	.....	.....	.....5.375	5.371	MN.....	137,361	1,075,000	05/15/2018.	05/15/2027.	
559080	AF	3	Magellan Midstream Partn Sr Nt.....	.....	..	.....1	2FE	1,805,540	...102.094	2,041,874	2,000,000	1,812,094	.....	.....4,376	.....	.....	.....4.200	4.886	JD.....	7,000	84,000	06/29/2018.	12/01/2042.	
559080	AG	1	Magellan Midstream Partn Sr Nt.....	.....	..	.....1	2FE	14,328,249	...117.106	15,926,375	13,600,000	14,287,282	.....	.....(15,255)	.....	.....	.....5.150	4.792	AO.....	147,862	700,400	04/04/2017.	10/15/2043.	
559080	AK	2	Magellan Midstream Partn Sr Nt.....	.....	..	.....2	2FE	10,849,590	...112.921	11,292,100	10,000,000	10,628,458	.....	.....(92,872)	.....	.....	.....5.000	3.804	MS.....	166,667	500,000	03/06/2018.	03/01/2026.	
559080	AP	1	Magellan Midstream Partn Sr Nt.....	.....	..	.....1	2FE	15,051,937	...102.852	15,489,571	15,060,000	15,052,114	.....	.....177	.....	.....	.....3.950	3.953	MS.....	218,119	.....	08/08/2019.	03/01/2050.	
56081#	BP	4	Major League Baseball Tr Sr Sec Nt.....	.....	..	.....	.....1FE	7,000,000	...110.829	7,758,003	7,000,000	7,000,000	.....	.....	.....	.....	.....4.010	4.010	JD.....	16,374	281,480	06/11/2018.	12/10/2038.	
564759	QB	7	Manufacturers & Traders Tr Co Fx-to-Flt.....	.....	..	.....	.....1FE	4,000,000	...100.058	4,002,316	4,000,000	4,000,000	.....	.....	.....	.....	.....2.547	6.009	MJSD.....	8,773	127,225	11/28/2006.	12/01/2021.	
565849	AB	2	Marathon Oil Corp Sr Nt.....	.....	..	.....1	2FE	1,059,763	...127.052	1,079,945	850,000	1,056,363	.....	.....(3,400)	.....	.....	.....6.800	4.232	MS.....	17,019	.....	09/25/2019.	03/15/2032.	
565849	AK	2	Marathon Oil Corp Sr Nt.....	.....	..	.....1	2FE	7,826,560	...101.683	8,134,648	8,000,000	7,905,474	.....	.....31,352	.....	.....	.....2.800	3.240	MN.....	37,333	224,000	05/31/2017.	11/01/2022.	
565849	AM	8	Marathon Oil Corp Sr Nt.....	.....	..	.....1	2FE	7,970,280	...116.366	9,309,280	8,000,000	7,971,624	.....	.....480	.....	.....	.....5.200	5.225	JD.....	34,667	416,000	06/19/2017.	06/01/2045.	
565849	AP	1	Marathon Oil Corp Sr Nt.....	.....	..	.....2	2FE	7,169,296	...108.761	7,286,980	6,700,000	7,158,606	.....	.....(10,690)	.....	.....	.....4.400	3.335	JJ.....	135,936	.....	10/29/2019.	07/15/2027.	
57169*	AX	5	Mars Inc Sr Nt Ser N.....	.....	..	.....1	1	25,000,000	...99.664	24,916,093	25,000,000	25,000,000	.....	.....	.....	.....	.....2.720	2.720	MS.....	177,556	680,000	09/27/2016.	09/27/2026.	
57169*	BF	3	Mars Inc Sr Nt Ser U-1.....	.....	..	.....1	1	25,000,000	...104.681	26,170,196	25,000,000	25,000,000	.....	.....	.....	.....	.....3.530	3.530	MS.....	225,528	882,500	03/29/2017.	03/29/2027.	
57169*	BL	0	Mars Inc Sr Nt Ser X.....	.....	..	.....1	1	10,000,000	...111.752	11,175,172	10,000,000	10,000,000	.....	.....	.....	.....	.....4.070	4.070	MS.....	104,011	407,000	03/29/2017.	03/29/2037.	
57636Q	AG	9	Mastercard Inc Sr Nt.....	.....	..	.....1	1FE	7,192,050	...104.043	7,803,255	7,500,000	7,249,059	.....	.....31,685	.....	.....	.....2.950	3.501	MN.....	24,583	221,250	03/06/2018.	11/21/2026.	
57636Q	AJ	3	Mastercard Inc Sr Nt.....	.....	..	.....2	1FE	2,992,980	...107.873	3,236,190	3,000,000	2,994,100	.....	.....615	.....	.....	.....3.500	3.528	FA.....	36,458	105,000	02/21/2018.	02/26/2028.	
57636Q	AM	6	Mastercard Inc Sr Nt.....	.....	..	.....1	1FE	18,474,470	...104.360	19,306,674	18,500,000	18,475,782	.....	.....1,312	.....	.....	.....2.950	2.966	JD.....	45,479	274,391	05/28/2019.	06/01/2029.	
578454	AD	2	Mayo Clinic Ser 2016 Nt.....	.....	..	.....1	1FE	22,000,000	...114.798	25,255,494	22,000,000	22,000,000	.....	.....	.....	.....	.....4.128	4.128	MN.....	116,043	908,160	03/10/2016.	11/15/2052.	
579780	AN	7	McCormick & Co Inc Sr Nt.....	.....	..	.....1	2FE	19,492,295	...104.298	20,338,130	19,500,000	19,493,806	.....	.....593	.....	.....	.....3.400	3.404	FA.....	250,467	663,000	08/11/2017.	08/15/2027.	
579780	AP	2	McCormick & Co Inc Sr Nt.....	.....	..	.....2	2FE	11,109,670	...110.360	12,139,589	11,000,000	11,104,947	.....	.....(2,110)	.....	.....	.....4.200	4.141	FA.....	174,533	462,000	08/16/2017.	08/15/2047.	
58013M	EU	4	McDonalds Corp Sr Nt MTN.....	.....	..	.....1	2FE	6,935,460	...105.800	7,406,028	7,000,000	6,949,773	.....	.....8,301	.....	.....	.....3.375	3.522	MN.....	22,969	236,250	04/10/2018.	05/26/2025.	
58013M	FB	5	McDonalds Corp Sr Nt.....	.....	..	.....1	2FE	4,050,480	...106.837	4,273,468	4,000,000	4,046,497	.....	.....(3,983)	.....	.....	.....3.500	3.311	MS.....	46,667	70,000	04/17/2019.	03/01/2027.	
58013M	FF	6	McDonalds Corp Sr Nt.....	.....	..	.....1	2FE	59,754,124	...109.365	65,619,060	60,000,000	59,792,693	.....	.....26,371	.....	.....	.....3.800	3.847	AO.....	570,000	2,128,000	04/18/2019.	04/01/2028.	
581557	AM	7	McKesson Corp Deb.....	.....	..	.....1	2FE	12,112,100	...127.467	12,746,730	10,000,000	11,177,384	.....	.....(129,958)	.....	.....	.....7.650	5.630	MS.....	255,000	765,000	02/24/2011.	03/01/2027.	
581557	AZ	8	McKesson Corp Sr Nt.....	.....	..	.....1	2FE	6,992,020	...101.303	7,091,175	7,000,000	6,997,436	.....	.....823	.....	.....	.....2.700	2.713	JD.....	8,400	189,000	11/29/2012.	12/15/2022.	
581557	BC	8	McKesson Corp Sr Nt.....	.....	..	.....1	2FE	11,446,510	...109.102	12,001,165	11,000,000	11,403,162	.....	.....(8,905)	.....	.....	.....4.883	4.629	MS.....	158,155	537,130	08/21/2014.	03/15/2044.	
581557	BE	4	McKesson Corp Sr Nt.....	.....	..	.....1	2FE	10,206,700	...105.260	10,526,000	10,000,000	10,109,329	.....	.....(23,705)	.....	.....	.....3.796	3.514	MS.....	111,771	379,600	08/21/2015.	03/15/2024.	
58155Q	AE	3	McKesson Corp Sr Nt.....	.....	..	.....1	2FE	5,419,480	...122.726	6,749,908	5,500,000	5,430,619	.....	.....1,572	.....	.....	.....6.000	6.107	MS.....	110,000	330,000	02/23/2011.	03/01/2041.	
585055	AY	2	Medtronic Inc Sr Nt.....	.....	..	.....1	1FE	14,691,450	...113.246	16,986,915	15,000,000	14,732,365	.....	.....6,757	.....	.....	.....4.000	4.120	AO.....	150,000	600,000	03/19/2013.	04/01/2043.	
585055	BS	4	Medtronic Inc Sr Nt.....	.....	..	.....1	1FE	13,873,355	...107.199	15,007,832	14,000,000	13,925,678	.....	.....12,747	.....	.....	.....3.500	3.613	MS.....	144,278	490,000	09/02/2015.	03/15/2025.	
585055	BU	9	Medtronic Inc Sr Nt.....	.....	..	.....1	1FE	24,933,000	...125.956	31,488,875	25,000,000	24,938,534	.....	.....1,263	.....	.....	.....4.625	4.642	MS.....	340,451	1,156,250	09/02/2015.	03/15/2045.	
58933Y	AX	3	Merck & Co Inc Sr Nt.....	.....	..	.....1	1FE	10,230,000	...108.339	10,833,860	10,000,000	10,215,453	.....	.....(14,547)	.....	.....	.....3.400	3.122	MS.....	107,667	170,000	04/11/2019.	03/07/2029.	
59073@	AB	2	Mesquite Power Ser 17-A Sec Nt.....	.....	..	.....4	2PL	15,000,000	...106.293	15,944,015	15,000,000	15,000,000	.....	.....	.....	.....	.....4.640	4.668	MJSD.....	1,933	696,000	11/22/2017.	12/31/2046.	
591894	CC	2	Metropolitan Edison Company Nt.....	.....	..	.....1	2FE	14,878,845	...111.500	16,446,265	14,750,000	14,876,661	.....	.....(2,184)	.....	.....	.....4.300	4.177	JJ.....	292,460	303,837	10/31/2019.	01/15/2029.	
59217G	BY	4	Met Life Global Funding I Sr Nt.....	.....	..	.....1	1FE	54,042,150	...107.351	56,895,977	53,000,000	53,770,850	.....	.....(99,863)	.....	.....	.....3.450	3.211	JD.....	66,029	1,828,500	08/28/2018.	12/18/2026.	
59217G	CK	3	Met Life Global Funding I Secured Nt.....	.....	..	.....1	1FE	17,473,600	...103.748	18,155,813	17,500,000	17,491,793	.....	.....8,374	.....	.....	.....3.000	3.003	MS.....	148,750	375,000	06/20/2019.	09/19/2027.	

SCHEDULE D - PART 1

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

E10.24

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59217G	CR	8	Met Life Global Funding I Sec Nt Pvt.....			.....	..	.....	1FE	5,996,940	102.783	6,166,968	6,000,000	5,998,157	.....	.....992	.....	.....	3.450	3.468	AO.....	47,150	207,000	10/03/2018.	10/09/2021.
59217G	DC	0	Met Life Global Funding I Secured Nt.....			.....	..	.....	1FE	24,478,930	104.352	25,566,167	24,500,000	24,479,914	.....	.....984	.....	.....	3.050	3.060	JD.....	29,060	373,625	06/11/2019.	06/17/2029.
59447#	AG	8	Michigan Electric Transmission Sr Sec Nt.....			.....	..	.....	1	20,000,000	106.717	21,343,486	20,000,000	20,000,000	.....	.....	.....	.....	3.900	3.900	AO.....	140,833	780,000	04/26/2016.	04/26/2046.
594918	BJ	2	Microsoft Corp Sr Nt.....			.....	..	.....	1FE	9,997,400	105.711	10,571,080	10,000,000	9,998,385	.....	.....248	.....	.....	3.125	3.128	MN.....	50,347	312,500	10/29/2015.	11/03/2025.
594918	BL	7	Microsoft Corp Sr Nt.....			.....	..	.....	1FE	32,463,757	125.220	38,943,265	31,100,000	32,392,363	.....	.....(28,586)	.....	.....	4.450	4.182	MN.....	222,970	1,383,950	08/08/2017.	11/03/2045.
594918	CA	0	Microsoft Corp Sr Nt.....			.....	..	.....	1FE	3,989,240	122.706	4,908,240	4,000,000	3,989,791	.....	.....197	.....	.....	4.250	4.266	FA.....	68,472	170,000	01/30/2017.	02/06/2047.
59524Q	AA	3	Mid-Atlantic Interstate Sr Nt.....			.....	..	.....	1FE	44,687,251	109.448	48,923,211	44,700,000	44,689,500	.....	.....1,047	.....	.....	4.100	4.103	MN.....	234,178	1,832,700	06/08/2018.	05/15/2028.
595620	AP	0	MidAmerican Energy Co 1st Mtg Bd.....			.....	..	.....	1FE	10,485,510	116.127	12,193,335	10,500,000	10,486,790	.....	.....268	.....	.....	4.250	4.258	MN.....	74,375	446,250	10/05/2015.	05/01/2046.
595620	AT	2	MidAmerican Energy Co 1st Mtg Bd.....			.....	..	.....	1FE	24,478,195	109.356	26,792,245	24,500,000	24,479,026	.....	.....831	.....	.....	3.650	3.661	AO.....	188,786	685,592	01/07/2019.	04/15/2029.
595620	AU	9	MidAmerican Energy Co 1st Mtg Bd.....			.....	..	.....	1FE	496,950	120.053	600,264	500,000	497,003	.....	.....53	.....	.....	4.250	4.286	JJ.....	9,799	10,979	01/07/2019.	07/15/2049.
59562V	AM	9	MidAmerican Energy Hldings Co Nt.....			.....	..	.....	1FE	6,680,301	137.370	7,025,117	5,114,000	6,539,311	.....	.....(62,299)	.....	.....	6.125	3.809	AO.....	78,308	313,233	09/07/2017.	04/01/2036.
59562V	AP	2	MidAmerican Energy Hldings Co Sr Nt.....			.....	..	.....	1FE	1,208,858	135.158	1,351,584	1,000,000	1,198,882	.....	.....(7,559)	.....	.....	5.950	4.312	MN.....	59,500	236,250	08/30/2018.	05/15/2037.
607120	FL	1	Mobile Airport Authority Sr Nt Ser A1.....			.....	..	.....	4	15,400,000	102.161	15,732,801	15,400,000	15,400,000	.....	.....	.....	.....	3.180	3.193	FMAN.....	70,737	193,167	06/17/2019.	05/09/2039.
60871R	AD	2	Molson Coors Brewing Co Co Gtd Nt.....			.....	..	.....	2FE	9,356,050	109.346	9,841,095	9,000,000	9,317,206	.....	.....(8,079)	.....	.....	5.000	4.740	MN.....	75,000	450,000	08/18/2014.	05/01/2042.
60871R	AG	5	Molson Coors Brewing Co Sr Nt.....			.....	..	.....	2FE	14,837,560	101.245	15,186,735	15,000,000	14,880,461	.....	.....15,587	.....	.....	3.000	3.132	JJ.....	207,500	450,000	11/15/2016.	07/15/2026.
609207	AM	7	Mondelez International Sr Nt.....			.....	..	.....	2FE	57,577,760	110.611	64,154,090	58,000,000	57,636,098	.....	.....35,630	.....	.....	4.125	4.215	MN.....	358,875	2,392,500	06/05/2018.	05/07/2028.
609207	AP	0	Mondelez International Sr Nt.....			.....	..	.....	2FE	21,642,060	115.447	25,398,318	22,000,000	21,651,442	.....	.....5,760	.....	.....	4.625	4.727	MN.....	152,625	1,017,500	05/03/2018.	05/07/2048.
615369	AE	5	Moody's Corp Sr Nt.....			.....	..	.....	2FE	4,946,540	126.843	5,707,953	4,500,000	4,935,572	.....	.....(9,400)	.....	.....	5.250	4.589	JJ.....	108,937	236,250	10/17/2018.	07/15/2044.
615369	AG	0	Moody's Corp Sr Nt.....			.....	..	.....	2FE	4,055,360	101.548	4,061,928	4,000,000	4,025,205	.....	.....(12,997)	.....	.....	2.750	2.404	JD.....	4,889	110,000	08/16/2017.	12/15/2021.
615369	AM	7	Moody's Corp Sr Nt.....			.....	..	.....	2FE	52,309,968	104.923	56,448,359	53,800,000	52,502,132	.....	.....135,312	.....	.....	3.250	3.595	JJ.....	806,253	1,748,500	10/17/2018.	01/15/2028.
615369	AP	0	Moody's Corp Sr Nt.....			.....	..	.....	2FE	26,325,735	113.264	30,014,828	26,500,000	26,339,323	.....	.....13,370	.....	.....	4.250	4.331	FA.....	469,271	700,778	12/04/2018.	02/01/2029.
615369	AQ	8	Moody's Corp Sr Nt.....			.....	..	.....	2FE	17,699,040	123.370	22,206,672	18,000,000	17,703,726	.....	.....4,503	.....	.....	4.875	4.983	JD.....	34,125	877,500	12/03/2018.	12/17/2048.
615394	AK	9	MOOG INC Sr Nt.....			.....	..	.....	2	7,825,125	101.370	7,805,490	7,700,000	7,768,623	.....	.....(56,502)	.....	.....	5.250	4.246	JD.....	33,688	404,250	03/18/2019.	12/01/2022.
615394	AM	5	MOOG INC Sr Nt.....			.....	..	.....	3FE	2,645,375	101.760	2,686,464	2,640,000	2,645,333	.....	.....(42)	.....	.....	4.250	4.211	JD.....	7,792		12/06/2019.	12/15/2027.
617446	8G	7	Morgan Stanley Dean Witter Sr Nt.....			.....	..	.....	1FE	4,484,640	113.108	4,524,304	4,000,000	4,477,029	.....	.....(7,611)	.....	.....	4.431	2.923	JJ.....	77,789		10/29/2019.	01/23/2030.
61744Y	AK	4	Morgan Stanley MT Nt.....			.....	..	.....	1FE	23,000,000	106.331	24,456,199	23,000,000	23,000,000	.....	.....	.....	.....	3.591	3.591	JJ.....	364,786	825,930	07/19/2017.	07/22/2028.
61744Y	AP	3	Morgan Stanley Sr Nt.....			.....	..	.....	1FE	20,010,958	107.645	21,529,060	20,000,000	20,009,144	.....	.....(955)	.....	.....	3.772	3.765	JJ.....	329,002	754,400	01/18/2018.	01/24/2029.
61746B	DZ	6	Morgan Stanley Sr Nt.....			.....	..	.....	1FE	10,977,450	107.409	11,815,023	11,000,000	10,985,290	.....	.....2,109	.....	.....	3.875	3.900	JJ.....	182,340	426,250	01/22/2016.	01/27/2026.
61747W	AF	6	Morgan Stanley Sr Nt.....			.....	..	.....	1FE	4,531,660	103.857	4,673,565	4,500,000	4,504,310	.....	.....(3,834)	.....	.....	5.750	5.656	JJ.....	112,125	258,750	03/17/2011.	01/25/2021.
61747Y	DY	8	Morgan Stanley Sr Nt.....			.....	..	.....	1FE	19,016,400	117.632	23,526,300	20,000,000	19,092,774	.....	.....18,941	.....	.....	4.300	4.607	JJ.....	367,889	860,000	09/16/2015.	01/27/2045.
61761J	ZN	2	Morgan Stanley Sub Nt.....			.....	..	.....	2FE	5,978,400	107.291	6,437,436	6,000,000	5,985,654	.....	.....1,659	.....	.....	3.950	3.988	AO.....	44,767	237,000	04/20/2015.	04/23/2027.
61945C	AA	1	Mosaic Co Sr Nt.....			.....	..	.....	2FE	6,936,160	102.852	7,199,619	7,000,000	6,986,237	.....	.....6,961	.....	.....	3.750	3.860	MN.....	33,542	262,500	10/17/2011.	11/15/2021.
61945C	AD	5	Mosaic Co Sr Nt.....			.....	..	.....	2FE	2,308,940	113.519	2,270,374	2,000,000	2,305,008	.....	.....(3,932)	.....	.....	5.450	3.969	MN.....	13,928	54,500	10/04/2019.	11/15/2033.
61945C	AE	3	Mosaic Co Sr Nt.....			.....	..	.....	2FE	10,546,639	117.599	11,024,888	9,375,000	10,541,655	.....	.....(4,984)	.....	.....	5.625	4.748	MN.....	67,383	229,922	11/14/2019.	11/15/2043.
61945C	AG	8	Mosaic Co Sr Nt.....			.....	..	.....	2FE	4,842,636	103.849	4,777,054	4,600,000	4,838,968	.....	.....(3,668)	.....	.....	4.050	3.275	MN.....	23,805	40,500	11/14/2019.	11/15/2027.
620076	AK	5	Motorola Solutions Inc Deb.....			.....	..	.....	2FE	10,202,300	115.390	11,538,980	10,000,000	10,098,296	.....	.....(14,026)	.....	.....	6.500	6.291	MS.....	216,667	650,000	05/06/2010.	09/01/2025.
620076	BB	4	Motorola Solutions Inc Sr Nt.....			.....	..	.....	2FE	6,192,024	103.411	6,437,322	6,225,000	6,214,409	.....	.....4,182	.....	.....	3.750	3.826	MN.....	29,828	233,438	04/08/2014.	05/15/2022.
623115	AC	6	Mt Sinai Hospital Sec Nt Ser 2017.....			.....	..	.....	1FE	3,500,000	101.857	3,565,002	3,500,000	3,500,000	.....	.....	.....	.....	3.831	3.831	JJ.....	67,043	134,085	12/14/2017.	07/01/2035.
623115	AD	4	Mt Sinai Hospital Sec Nt Ser 2017.....			.....	..	.....	1FE	16,331,168	101.393	16,623,432	16,395,000	16,334,189	.....	.....1,580	.....	.....	3.981	4.006	JJ.....	326,342	652,685	02/05/2018.	07/01/2048.
626717	AF	9	Murphy Oil Corp Sr Nt.....			.....	..	.....	3FE	6,428,217	103.000	6,653,800	6,460,000	6,449,006	.....	.....3,453	.....	.....	4.450	3.761	JD.....	23,956	279,395	04/11/2013.	12/01/2022.
626717	AG	7	Murphy Oil Corp Sr Nt.....			.....	..	.....	3FE	12,692,460	92.000	11,960,000	13,000,000	12,722,579	.....	.....6,386	.....	.....	5.875	5.285	JD.....	63,646	747,500	04/17/2014.	12/01/2042.

SCHEDULE D - PART 1

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

E10.25

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9						12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
628530	BC	0	.....	..	.....1	.....	2FE	.....	9,938,200	110.826	11,082,570	10,000,000	9,944,168	.....	1,118	.....	.....	.....	5.400	5.442	MN.....	48,000	540,000	11/19/2013.	11/29/2043.
62886H	AP	6	.....	..	.....1	.....	3FE	.....	5,500,000	101.375	5,575,625	5,500,000	5,500,000	.....	.....	.....	.....	.....	3.625	3.625	JD.....	8,307	.....	12/02/2019.	12/15/2024.
62912X	AF	1	.....	..	.....2	.....	2FE	.....	37,278,693	106.294	38,310,411	36,042,000	37,083,019	.....	(90,321)	.....	.....	.....	4.875	4.396	FA.....	663,774	1,547,423	11/14/2019.	08/15/2027.
62927#	AN	6	.....	..	.....4	.....	1FE	.....	15,000,000	108.510	16,276,564	15,000,000	15,000,000	.....	.....	.....	.....	.....	4.010	4.010	AO.....	126,983	601,500	10/15/2018.	04/15/2035.
62927@	AE	8	.....	..	.....	.....	2PL	.....	21,712,707	108.556	23,570,434	21,712,707	21,712,707	.....	.....	.....	.....	.....	4.220	4.242	MJSD.....	48,359	916,276	07/12/2018.	07/12/2030.
62928@	AC	1	.....	..	.....	.....	2PL	.....	8,287,293	108.556	8,996,349	8,287,293	8,287,293	.....	.....	.....	.....	.....	4.220	4.242	MJSD.....	18,458	349,724	07/12/2018.	07/12/2030.
62952E	AE	7	.....	..	.....1	.....	1FE	.....	10,458,480	113.038	11,303,810	10,000,000	10,436,846	.....	(8,817)	.....	.....	.....	4.368	4.098	JJ.....	218,400	436,800	06/20/2017.	07/01/2047.
63636#	AB	2	.....	..	.....	.....	2PL	.....	8,000,000	104.675	8,373,998	8,000,000	8,000,000	.....	.....	.....	.....	.....	3.610	3.611	JD.....	16,847	288,800	08/10/2017.	08/10/2027.
637071	AJ	0	.....	..	.....1	.....	2FE	.....	2,847,711	100.961	2,885,463	2,858,000	2,854,731	.....	1,065	.....	.....	.....	2.600	2.641	JD.....	6,192	74,308	11/15/2012.	12/01/2022.
637417	AJ	5	.....	..	.....2	.....	2FE	.....	31,098,835	105.048	33,090,120	31,500,000	31,205,877	.....	36,365	.....	.....	.....	3.600	3.754	JD.....	50,400	1,134,000	12/09/2016.	12/15/2026.
637417	AL	0	.....	..	.....1	.....	2FE	.....	24,297,429	110.678	27,116,184	24,500,000	24,318,766	.....	17,188	.....	.....	.....	4.300	4.402	AO.....	222,406	1,106,175	10/04/2018.	10/15/2028.
637417	AM	8	.....	..	.....1	.....	2FE	.....	10,827,444	120.808	13,349,273	11,050,000	10,831,890	.....	3,760	.....	.....	.....	4.800	4.929	AO.....	111,973	556,920	11/26/2018.	10/15/2048.
641062	AF	1	.....	..	.....1	.....	1FE	.....	50,754,180	109.749	55,972,092	51,000,000	50,780,723	.....	3,683	.....	.....	.....	3.625	3.683	MS.....	498,135	1,848,750	09/17/2018.	09/24/2028.
641062	AN	4	.....	..	.....1	.....	1FE	.....	10,260,328	117.550	12,225,231	10,400,000	10,263,453	.....	2,464	.....	.....	.....	4.000	4.078	MS.....	112,089	416,000	09/17/2018.	09/24/2048.
649322	AA	2	.....	..	.....1	.....	1FE	.....	25,000,000	111.673	27,918,300	25,000,000	25,000,000	.....	.....	.....	.....	.....	4.024	4.024	FA.....	419,167	1,006,000	01/29/2015.	08/01/2045.
649322	AC	8	.....	..	.....1	.....	1FE	.....	6,999,790	102.384	7,166,873	7,000,000	7,000,022	.....	(1)	.....	.....	.....	3.563	3.563	FA.....	103,921	249,410	06/21/2016.	08/01/2036.
64952W	CH	4	.....	..	.....	.....	1FE	.....	23,439,942	100.181	23,517,419	23,475,000	23,450,599	.....	3,381	.....	.....	.....	2.350	2.367	JJ.....	255,910	551,663	09/09/2016.	07/14/2026.
64952W	CX	9	.....	..	.....	.....	1FE	.....	2,976,150	103.670	3,110,106	3,000,000	2,980,300	.....	2,132	.....	.....	.....	3.000	3.093	JJ.....	42,750	90,000	01/03/2018.	01/10/2028.
651229	AY	2	.....	..	.....1	.....	3FE	.....	6,294,260	107.190	6,431,388	6,000,000	6,277,134	.....	(4,882)	.....	.....	.....	5.500	5.176	AO.....	82,500	330,000	03/21/2016.	04/01/2046.
651639	AN	6	.....	..	.....1	.....	2FE	.....	7,059,850	102.647	7,185,283	7,000,000	7,015,606	.....	(6,702)	.....	.....	.....	3.500	3.394	MS.....	72,139	245,000	09/04/2012.	03/15/2022.
651639	AX	4	.....	..	.....1	.....	2FE	.....	3,445,785	99.076	3,467,674	3,500,000	3,446,394	.....	609	.....	.....	.....	2.800	2.982	AO.....	28,583	.....	11/14/2019.	10/01/2029.
65339K	AT	7	.....	..	.....1	.....	2FE	.....	17,293,816	106.250	17,743,700	16,700,000	17,160,658	.....	(57,184)	.....	.....	.....	3.550	3.113	MN.....	98,808	592,850	08/10/2017.	05/01/2027.
65339K	BM	1	.....	..	.....1	.....	2FE	.....	8,912,816	100.533	8,947,473	8,900,000	8,912,816	.....	.....	.....	.....	.....	2.750	2.732	MN.....	59,828	.....	10/29/2019.	11/01/2029.
65342Q	AB	8	.....	..	.....1	.....	3FE	.....	12,072,688	104.250	13,573,350	13,020,000	12,168,493	.....	87,058	.....	.....	.....	4.500	5.555	MS.....	172,515	585,900	11/28/2018.	09/15/2027.
65342Q	AC	6	.....	..	.....1	.....	3FE	.....	23,103,750	104.000	25,480,000	24,500,000	23,322,682	.....	211,418	.....	.....	.....	4.250	5.421	MS.....	306,590	1,041,250	01/10/2019.	09/15/2024.
65342Q	AL	6	.....	..	.....1	.....	3FE	.....	990,000	100.375	993,713	990,000	990,000	.....	.....	.....	.....	.....	3.875	3.875	AO.....	10,443	.....	09/19/2019.	10/15/2026.
65342R	A*	1	.....	..	.....	.....	4FE	.....	1,824,682	100.000	1,861,920	1,861,920	1,830,104	.....	5,422	.....	.....	.....	7.000	7.567	MJSD.....	362	114,080	02/14/2019.	01/06/2024.
65473Q	BE	2	.....	..	.....1	.....	2FE	.....	20,955,689	105.202	21,566,492	20,500,000	20,854,952	.....	(43,593)	.....	.....	.....	3.490	3.216	MN.....	91,419	715,450	09/05/2017.	05/15/2027.
65473Q	BF	9	.....	..	.....1	.....	2FE	.....	26,740,170	110.948	27,736,900	25,000,000	26,661,866	.....	(34,134)	.....	.....	.....	4.375	3.970	MN.....	139,757	1,093,750	08/10/2017.	05/15/2047.
65473Q	BG	7	.....	..	.....2	.....	2FE	.....	34,345,678	105.461	36,805,715	34,900,000	34,362,819	.....	9,606	.....	.....	.....	3.950	4.041	MS.....	348,467	1,378,550	04/12/2018.	03/30/2048.
654740	AN	9	.....	..	.....	.....	1FE	.....	1,498,185	100.247	1,503,704	1,500,000	1,499,549	.....	370	.....	.....	.....	2.550	2.576	MS.....	12,006	38,250	03/02/2016.	03/08/2021.
654740	G*	4	.....	..	.....	.....	2Z	.....	10,000,000	100.167	10,016,654	10,000,000	10,000,000	.....	.....	.....	.....	.....	2.670	2.670	MS.....	77,875	.....	09/16/2019.	09/16/2022.
654894	AF	1	.....	..	.....	.....	2FE	.....	12,057,310	126.679	12,667,860	10,000,000	11,597,169	.....	(177,232)	.....	.....	.....	8.000	5.308	AO.....	200,000	800,000	06/13/2018.	04/01/2027.
655044	AG	0	.....	..	.....1	.....	2FE	.....	36,118,280	112.677	40,563,864	36,000,000	36,121,518	.....	(2,666)	.....	.....	.....	5.250	5.225	MN.....	241,500	1,890,000	08/23/2018.	11/15/2043.
655044	AH	8	.....	..	.....1	.....	2FE	.....	19,904,958	105.714	20,878,535	19,750,000	19,856,168	.....	(19,640)	.....	.....	.....	3.900	3.778	MN.....	98,421	770,250	04/20/2017.	11/15/2024.
655044	AJ	4	.....	..	.....1	.....	2FE	.....	9,827,470	111.202	10,564,200	9,500,000	9,816,969	.....	(6,504)	.....	.....	.....	5.050	4.818	MN.....	61,301	479,750	05/21/2018.	11/15/2044.
655044	AP	0	.....	..	.....1	.....	2FE	.....	22,995,932	105.670	24,938,026	23,600,000	23,088,785	.....	59,342	.....	.....	.....	3.850	4.166	JJ.....	418,966	827,750	10/29/2019.	01/15/2028.
655044	AQ	8	.....	..	.....	.....	2FE	.....	1,292,642	101.358	1,317,653	1,300,000	1,292,732	.....	90	.....	.....	.....	3.250	3.317	AO.....	10,563	.....	11/14/2019.	10/15/2029.
655844	AX	6	.....	..	.....1	.....	2FE	.....	1,211,230	121.034	1,210,337	1,000,000	1,202,220	.....	(9,010)	.....	.....	.....	5.640	3.134	MN.....	6,893	28,200	07/02/2019.	05/17/2029.
655844	BQ	0	.....	..	.....	.....	2FE	.....	12,583,993	115.430	14,082,460	12,200,000	12,575,952	.....	(6,715)	.....	.....	.....	4.450	4.251	JD.....	24,129	542,900	04/18/2019.	06/15/2045.

SCHEDULE D - PART 1

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

E10.26

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
655844	BR	8	Norfolk Southern Corp Sr Nt.....	.....	..	.....1	2FE	19,865,400	...118.647	23,729,360	20,000,000	19,877,512	.....	.....2,367	.....	.....	.....4.650	4.691	JJ.....	428,833	930,000	10/29/2015.	01/15/2046.
655844	BV	9	Norfolk Southern Corp Sr Nt.....	.....	..	.....1	2FE	5,393,135	...110.093	6,055,104	5,500,000	5,394,467	.....	.....1,332	.....	.....	.....4.050	4.158	FA.....	84,150	111,375	04/11/2019.	08/15/2052.
655844	BY	3	Norfolk Southern Corp Sr Nt.....	.....	..	.....1	2FE	26,504,889	...113.058	30,525,768	27,000,000	26,511,840	.....	.....6,951	.....	.....	.....4.150	4.261	FA.....	382,838	1,120,500	07/30/2018.	02/28/2048.
655844	BZ	0	Norfolk Southern Corp Sr Nt.....	.....	..	.....1	2FE	35,898,120	...109.910	39,018,121	35,500,000	35,876,258	.....	.....(23,558)	.....	.....	.....3.800	3.649	FA.....	562,083	1,099,625	04/30/2019.	08/01/2028.
655844	CC	0	Norfolk Southern Corp Sr Nt.....	.....	..	.....1	2FE	8,933,760	...110.522	9,947,016	9,000,000	8,934,616	.....	.....856	.....	.....	.....4.100	4.144	MN.....	47,150	191,675	04/29/2019.	05/15/2048.
662352	AB	9	North Shore Long Island Nt.....	.....	..	.....1	1FE	8,850,437	...133.605	9,236,127	6,913,000	8,754,928	.....	.....(43,373)	.....	.....	.....6.150	4.344	MN.....	70,858	425,150	09/21/2017.	11/01/2043.
665772	CJ	6	Northern States Pwr Co MN 1st Mtg Bd.....	.....	..	.....1	1FE	1,660,482	...104.704	1,816,614	1,735,000	1,667,294	.....	.....1,898	.....	.....	.....3.400	3.655	FA.....	22,285	58,990	03/31/2016.	08/15/2042.
665772	CK	3	Northern States Pwr Co MN 1st Mtg Bd.....	.....	..	.....2	1FE	6,005,580	...101.574	6,094,440	6,000,000	6,002,797	.....	.....(926)	.....	.....	.....2.600	2.583	MN.....	19,933	156,000	11/18/2016.	05/15/2023.
665772	CL	1	Northern States Pwr Co MN 1st Mtg Bd.....	.....	..	.....1	1FE	1,332,388	...114.792	1,434,901	1,250,000	1,325,745	.....	.....(1,876)	.....	.....	.....4.125	3.744	MN.....	6,589	51,563	03/30/2016.	05/15/2044.
665859	AT	1	Northern Trust Corp Sr Nt.....	.....	..	.....	.....1FE	29,962,500	...109.246	32,773,830	30,000,000	29,967,003	.....	.....3,215	.....	.....	.....3.650	3.665	FA.....	450,167	1,095,000	07/31/2018.	08/03/2028.
666807	BG	6	Northrop Grumman Corp Sr Nt.....	LS.....	..	1	2FE	6,170,220	...104.255	6,255,306	6,000,000	6,095,365	.....	.....(24,969)	.....	.....	.....3.250	2.781	FA.....	81,250	195,000	11/22/2016.	08/01/2023.
666807	BH	4	Northrop Grumman Corp Sr Nt.....	.....	..	.....1	2FE	39,542,325	...120.870	46,045,503	38,095,000	39,445,133	.....	.....(35,531)	.....	.....	.....4.750	4.495	JD.....	150,793	1,809,513	11/15/2018.	06/01/2043.
666807	BJ	0	Northrop Grumman Corp Sr Nt.....	.....	..	.....1	2FE	1,767,580	...107.749	2,154,970	2,000,000	1,784,602	.....	.....4,451	.....	.....	.....3.850	4.573	AO.....	16,256	77,000	12/03/2015.	04/15/2045.
666807	BN	1	Northrop Grumman Corp Sr Nt.....	.....	..	.....1	2FE	47,026,420	...104.367	52,705,285	50,500,000	47,384,172	.....	.....320,959	.....	.....	.....3.250	4.161	JJ.....	756,799	1,641,250	11/19/2018.	01/15/2028.
666807	BP	6	Northrop Grumman Corp Sr Nt.....	.....	..	.....1	2FE	25,392,199	...111.709	31,077,527	27,820,000	25,441,115	.....	.....42,272	.....	.....	.....4.030	4.576	AO.....	236,686	1,121,146	11/19/2018.	10/15/2047.
667274	AC	8	Northwell Healthcare Inc Nt.....	.....	..	.....1	1FE	12,274,000	...107.577	13,203,976	12,274,000	12,274,000	.....	.....	.....	.....	.....4.260	4.260	MN.....	87,145	522,872	09/19/2017.	11/01/2047.
668444	AP	7	Northwestern University Ser 2017 Nt.....	.....	..	.....2	1FE	9,308,439	...103.127	9,972,333	9,670,000	9,316,626	.....	.....6,197	.....	.....	.....3.812	4.025	JD.....	30,718	368,620	09/12/2018.	12/01/2050.
66989H	AD	0	Novartis Capital Corp Sr Nt.....	.....	..	.....1	1FE	10,219,700	...100.768	8,831,299	8,764,000	8,826,352	.....	.....(197,659)	.....	.....	.....4.400	2.092	AO.....	71,767	385,616	06/18/2012.	04/24/2020.
66989H	AG	3	Novartis Capital Corp Nt.....	.....	..	.....1	1FE	992,870	...105.905	1,059,051	1,000,000	996,639	.....	.....704	.....	.....	.....3.400	3.484	MN.....	5,194	34,000	02/18/2014.	05/06/2024.
66989H	AH	1	Novartis Capital Corp Nt.....	.....	..	.....1	1FE	18,101,856	...121.897	20,125,211	16,510,000	17,971,312	.....	.....(35,767)	.....	.....	.....4.400	3.837	MN.....	110,984	726,440	02/24/2016.	05/06/2044.
67080L	AA	3	Nuveen LLC Sr Nt.....	.....	..	.....1	1FE	38,496,088	...111.367	42,931,901	38,550,000	38,501,715	.....	.....4,859	.....	.....	.....4.000	4.017	MN.....	257,000	1,580,550	10/24/2018.	11/01/2028.
674599	BY	0	Occidental Petroleum Corp Sr Nt.....	.....	..	.....1	2FE	2,661,984	...101.741	2,645,258	2,600,000	2,610,188	.....	.....(9,047)	.....	.....	.....4.100	3.728	FA.....	44,417	106,600	09/04/2013.	02/01/2021.
674599	CR	4	Occidental Petroleum Corp Sr Nt.....	.....	..	.....1	2FE	10,018,741	...101.201	10,120,110	10,000,000	10,017,787	.....	.....(954)	.....	.....	.....3.200	3.169	FA.....	127,111	.....	08/06/2019.	08/15/2026.
674599	CS	2	Occidental Petroleum Corp Sr Nt.....	.....	..	.....1	2FE	3,980,240	...102.087	4,083,484	4,000,000	3,980,911	.....	.....671	.....	.....	.....3.500	3.559	FA.....	55,611	.....	08/06/2019.	08/15/2029.
674599	CW	3	Occidental Petroleum Corp Sr Nt.....	.....	..	.....1	2FE	4,993,500	...101.634	5,081,695	5,000,000	4,993,991	.....	.....491	.....	.....	.....2.900	2.928	FA.....	57,597	.....	08/06/2019.	08/15/2024.
674599	DB	8	Occidental Petroleum Corp Sr Nt.....	.....	..	.....1	2FE	19,141,170	...117.810	20,027,683	17,000,000	19,025,697	.....	.....(115,473)	.....	.....	.....6.950	4.028	JJ.....	590,750	.....	09/18/2019.	07/01/2024.
674599	DC	6	Occidental Petroleum Corp Sr Nt.....	.....	..	.....1	2FE	12,035,186	...113.411	12,475,221	11,000,000	11,992,464	.....	.....(42,723)	.....	.....	.....5.550	3.841	MS.....	179,758	.....	09/18/2019.	03/15/2026.
674599	DD	4	Occidental Petroleum Corp Sr Nt.....	.....	..	.....1	2FE	1,180,064	...130.118	1,301,182	1,000,000	1,176,898	.....	.....(3,166)	.....	.....	.....7.500	5.393	MN.....	12,500	37,500	09/18/2019.	05/01/2031.
674599	DE	2	Occidental Petroleum Corp Sr Nt.....	.....	..	.....1	2FE	1,689,877	...134.183	2,012,745	1,500,000	1,686,771	.....	.....(3,106)	.....	.....	.....7.875	6.351	MS.....	34,781	.....	09/18/2019.	09/15/2031.
674599	DL	6	Occidental Petroleum Corp Sr Nt.....	.....	..	.....1	2FE	3,680,453	...128.926	3,867,780	3,000,000	3,676,720	.....	.....(3,732)	.....	.....	.....6.600	5.027	MS.....	58,300	.....	09/18/2019.	03/15/2046.
67755#	AD	4	Ohio St Energy Partners LLC Secured Nt.....	.....	..	.....	.....1Z	10,000,000	...100.033	10,003,322	10,000,000	10,000,000	.....	.....	.....	.....	.....3.820	3.838	MJSD.	59,422	58,361	11/06/2019.	11/06/2049.
67755*	AA	4	Ohio St Energy Partners LLC Hold Co Sr N.....	.....	..	.....	.....2PL	50,000,000	...102.738	51,369,000	50,000,000	50,000,000	.....	.....	.....	.....	.....4.350	4.373	MJSD.	6,042	2,175,000	07/06/2017.	07/06/2027.
679574	AG	8	Old Dominion Elec 1st Mtg Bd.....	.....	..	.....1	1FE	750,000	...115.321	864,907	750,000	750,000	.....	.....	.....	.....	.....6.210	6.210	JD.....	3,881	46,575	12/12/2002.	12/01/2028.
682134	AC	5	Omnicom Group Inc Nt.....	.....	..	.....1	2FE	5,814,149	...101.348	5,402,883	5,331,000	5,375,495	.....	.....(69,832)	.....	.....	.....4.450	3.084	FA.....	89,620	237,230	02/19/2013.	08/15/2020.
68217F	AA	0	Omnicom Group Inc Sr Nt.....	.....	..	.....1	2FE	6,591,130	...105.367	6,848,875	6,500,000	6,568,487	.....	.....(9,604)	.....	.....	.....3.600	3.412	AO.....	49,400	.....	07/19/2017.	04/15/2026.
68233D	AR	8	Oncor Electric Delivery Sr Sec Nt.....	.....	..	.....1	1FE	11,380,900	...111.752	11,175,240	10,000,000	10,373,206	.....	.....(126,605)	.....	.....	.....7.000	5.475	MS.....	233,333	700,000	12/17/2009.	09/01/2022.
68233J	AH	7	Oncor Electric Delivery Sr Nt.....	.....	..	.....1	1FE	8,155,815	...128.266	10,261,312	8,000,000	8,131,436	.....	.....(3,490)	.....	.....	.....5.250	5.121	MS.....	106,167	420,000	05/31/2011.	09/30/2040.
682680	AW	3	ONEOK Inc Sr Nt.....	.....	..	.....1	2FE	2,656,300	...108.319	2,707,968	2,500,000	2,654,836	.....	.....(1,464)	.....	.....	.....4.350	3.537	MS.....	32,021	.....	11/21/2019.	03/15/2029.
68389X	AM	7	Oracle Corp Sr Nt.....	.....	..	.....1	1FE	14,113,934	...129.984	18,197,788	14,000,000	14,102,131	.....	.....(2,952)	.....	.....	.....5.375	5.314	JJ.....	346,986	752,500	12/06/2013.	07/15/2040.
68389X	BF	1	Oracle Corp Sr Nt.....	.....	..	.....1	1FE	18,921,910	...113.001	21,470,133	19,000,000	18,928,891	.....	.....1,559	.....	.....	.....4.125	4.149	MN.....	100,146	783,750	04/28/2015.	05/15/2045.
68389X	BN	4	Oracle Corp Sr Nt.....	.....	..	.....1	1FE	7,991,120	...105.987	8,478,992	8,000,000	7,992,817	.....	.....788	.....	.....	.....3.250	3.263	MN.....	33,222	260,000	11/07/2017.	11/15/2027.

SCHEDULE D - PART 1

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

E10.27

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol		Rate Used to Obtain Fair Value	Fair Value		Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification		Description	Code				Actual Cost			Par Value												
684065	A#	2	Orange & Rockland Utils Inc Sr Nt Ser 20.....			1	10,000,000	...102.692	10,269,215	10,000,000	10,000,000	.....	.....	.....	.....	.....3.880	3.880	JD.....	32,333	388,000	12/14/2016.	12/01/2046.
684065	A@	4	Orange & Rockland Utils Inc Deb Ser 2015.....			1	50,000,000	...116.723	58,361,589	50,000,000	50,000,000	.....	.....	.....	.....	.....4.690	4.690	JD.....	195,417	2,345,000	12/07/2015.	12/04/2045.
684065	B*	5	Orange & Rockland Utils Inc Sr Nt Ser A.....			1	16,600,000	...109.768	18,221,418	16,600,000	16,600,000	.....	.....	.....	.....	.....4.350	4.350	MS.....	240,700	728,118	08/28/2018.	09/01/2048.
684065	B@	3	Orange & Rockland Utils Inc Sr Nt Ser B.....			1	3,400,000	...109.768	3,732,098	3,400,000	3,400,000	.....	.....	.....	.....	.....4.350	4.350	MS.....	49,300	103,119	12/20/2018.	09/01/2048.
686514	AE	0	Orlando Health Obligated Grp Nt.....		1	1FE	7,778,110	...106.220	8,232,073	7,750,000	7,773,590	.....	.....(2,299)	.....	.....	.....3.777	3.735	AO.....	73,179	292,718	02/05/2018.	10/01/2028.
686514	AF	7	Orlando Health Obligated Grp Nt.....		1	1FE	3,250,000	...109.865	3,570,603	3,250,000	3,250,000	.....	.....	.....	.....	.....4.089	4.089	AO.....	33,223	132,893	01/30/2018.	10/01/2048.
688239	AE	2	Oshkosh Truck Corp Sr Nt.....		1	2FE	3,439,712	...103.125	3,413,953	3,310,500	3,383,021	.....	.....(21,999)	.....	.....	.....5.375	4.586	MS.....	59,313	177,939	07/10/2017.	03/01/2025.
69007T	AB	0	Outfront Media Cap LLC / C Sr Nt.....		1	4FE	680,888	...104.750	701,825	670,000	680,219	.....	.....(668)	.....	.....	.....5.000	4.628	FA.....	18,332	.....	08/08/2019.	08/15/2027.
69007T	AC	8	Outfront Media Cap LLC / C Sr Nt.....		1	4FE	3,490,275	...101.750	3,520,550	3,460,000	3,489,836	.....	.....(439)	.....	.....	.....4.625	4.499	MS.....	19,114	.....	11/12/2019.	03/15/2030.
69073T	AS	2	Owens Brockway Sr Nt.....	LS...		4FE	6,506,250	...109.250	7,101,250	6,500,000	6,503,960	.....	.....(570)	.....	.....	.....6.375	6.362	FA.....	156,542	430,625	08/12/2015.	08/15/2025.
690872	AB	2	Owens Brockway Sr Nt.....		1	4FE	7,964,938	...103.000	7,905,250	7,675,000	7,839,871	.....	.....(28,110)	.....	.....	.....5.375	4.890	AO.....	87,090	431,719	03/04/2015.	01/15/2025.
693304	AS	6	Peco Energy Co 1st Mtg.....		1	1FE	14,948,550	...112.818	16,922,685	15,000,000	14,953,945	.....	.....1,046	.....	.....	.....4.150	4.170	AO.....	155,625	622,500	09/08/2014.	10/01/2044.
693304	AT	4	Peco Energy Co 1st Mtg Bd.....		1	1FE	12,635,200	...104.530	13,066,238	12,500,000	12,590,741	.....	.....(14,612)	.....	.....	.....3.150	3.009	AO.....	83,125	393,750	08/24/2016.	10/15/2025.
693304	AV	9	Peco Energy Co 1st Mtg Bd.....		1	1FE	2,988,690	...109.513	3,285,375	3,000,000	2,989,175	.....	.....220	.....	.....	.....3.700	3.721	MS.....	32,683	111,000	09/11/2017.	09/15/2047.
693304	AW	7	Peco Energy Co 1st Mtg Bd.....		1	1FE	7,226,025	...112.746	8,455,958	7,500,000	7,232,561	.....	.....4,985	.....	.....	.....3.900	4.115	MS.....	97,500	292,500	09/04/2018.	03/01/2048.
69346V	AA	7	Performace Food Group Sr Nt.....		1	4FE	320,000	...106.875	342,000	320,000	320,000	.....	.....	.....	.....	.....5.500	5.500	AO.....	4,596	.....	09/16/2019.	10/15/2027.
693475	AP	0	PNC Financial Services Group Sub Nt.....		1	1FE	15,302,190	...106.410	15,961,530	15,000,000	15,172,999	.....	.....(36,533)	.....	.....	.....3.900	3.608	AO.....	100,750	585,000	03/17/2016.	04/29/2024.
69349L	AQ	1	PNC Bank NA Sub Nt.....		1	1FE	4,331,440	...109.974	4,398,964	4,000,000	4,246,773	.....	.....(38,093)	.....	.....	.....4.200	3.038	MN.....	28,000	168,000	09/22/2017.	11/01/2025.
69349L	AR	9	PNC Bank NA Sub Bk Nt.....		1	1FE	30,927,880	...109.766	34,027,584	31,000,000	30,936,739	.....	.....6,178	.....	.....	.....4.050	4.078	JJ.....	540,563	1,255,500	09/11/2018.	07/26/2028.
69351U	AV	5	PPL Electric Utilities 1st Mtg Bd.....		1	1FE	8,961,443	...114.325	10,302,978	9,012,000	8,962,813	.....	.....887	.....	.....	.....4.150	4.183	JD.....	16,622	373,998	06/11/2018.	06/15/2048.
69352P	AM	5	PPL Capital Funding Inc Sr Nt.....		1	2FE	22,722,160	...102.408	23,553,840	23,000,000	22,733,898	.....	.....5,110	.....	.....	.....4.000	4.070	MS.....	270,889	920,000	09/06/2017.	09/15/2047.
69353R	EU	8	PNC Bank NA Sr Nt.....		1	1FE	4,037,600	...100.470	4,018,816	4,000,000	4,010,695	.....	.....(12,434)	.....	.....	.....2.450	2.128	MN.....	15,244	98,000	10/18/2017.	11/05/2020.
69353R	FG	8	PNC Bank NA Sr Nt.....		2	1FE	2,299,218	...104.328	2,399,539	2,300,000	2,299,372	.....	.....70	.....	.....	.....3.100	3.104	AO.....	13,072	71,300	10/18/2017.	10/25/2027.
69362B	AY	8	PSEG Power LLC Sr Nt.....		1	2FE	3,530,520	...103.073	3,607,545	3,500,000	3,506,115	.....	.....(3,398)	.....	.....	.....4.150	4.043	MS.....	42,768	145,250	09/23/2011.	09/15/2021.
69362B	BA	9	PSEG Power LLC Sr Nt.....	LS...		1	2,731,900	...105.785	2,644,635	2,500,000	2,610,004	.....	.....(26,349)	.....	.....	.....4.300	3.085	MN.....	13,736	107,500	02/02/2015.	11/15/2023.
69370C	AA	8	PTC Inc Sr Nt.....		1	3FE	14,003,673	...104.375	14,098,975	13,508,000	13,873,309	.....	.....(124,695)	.....	.....	.....6.000	4.747	MN.....	103,561	810,480	03/19/2019.	05/15/2024.
695114	BZ	0	Pacificorp 1st Mtg Bd.....		1	1FE	10,005,200	...123.006	12,300,580	10,000,000	10,004,185	.....	.....(172)	.....	.....	.....5.250	5.246	JD.....	23,333	525,000	05/21/2010.	06/15/2035.
695114	CG	1	Pacificorp 1st Mtg Bd.....		1	1FE	995,950	...140.302	1,403,024	1,000,000	996,811	.....	.....95	.....	.....	.....6.250	6.280	AO.....	13,194	62,500	03/02/2009.	10/15/2037.
695114	CL	0	Pacificorp 1st Mtg Bd.....		1	1FE	2,931,660	...137.130	4,113,894	3,000,000	2,944,325	.....	.....1,506	.....	.....	.....6.000	6.167	JJ.....	83,000	180,000	03/02/2009.	01/15/2039.
701094	AJ	3	Parker-Hannifin Corp Sr Nt.....		1	2FE	313,506	...104.334	313,001	300,000	313,296	.....	.....(210)	.....	.....	.....3.250	2.547	MS.....	3,250	.....	11/14/2019.	03/01/2027.
701094	AN	4	Parker-Hannifin Corp Sr Nt.....		1	2FE	31,926,314	...104.476	33,327,716	31,900,000	31,925,549	.....	.....(765)	.....	.....	.....3.250	3.239	JD.....	48,958	518,375	11/14/2019.	06/14/2029.
701094	AP	9	Parker-Hannifin Corp Sr Nt.....		1	2FE	17,089,002	...108.159	18,333,001	16,950,000	17,090,113	.....	.....1,111	.....	.....	.....4.000	3.948	JD.....	32,017	339,000	11/14/2019.	06/14/2049.
70163#	AA	0	Parliament Funding (Owl Rock) Nt.....		2	PPL	3,700,000	...100.110	3,704,070	3,700,000	3,700,000	.....	.....	.....	.....	.....4.835	4.873	JAJO.....	38,762	6,500	10/28/2019.	07/15/2030.
70213H	AC	2	Partners Healthcare Syst Nt.....		1	1FE	10,000,000	...111.959	11,195,930	10,000,000	10,000,000	.....	.....	.....	.....	.....4.117	4.117	JJ.....	205,850	411,700	01/21/2015.	07/01/2055.
70213H	AD	0	Partners Healthcare Syst Nt.....		1	1FE	7,200,000	...104.360	7,513,942	7,200,000	7,200,000	.....	.....	.....	.....	.....3.765	3.765	JJ.....	135,540	271,080	12/14/2017.	07/01/2048.
70432*	AB	7	Paychex New York LLC Sr Nt Ser B.....		2		10,000,000	...110.373	11,037,307	10,000,000	10,000,000	.....	.....	.....	.....	.....4.250	4.250	MS.....	127,500	212,500	03/13/2019.	03/13/2029.
708696	BZ	1	Pennsylvania Elec Co Sr Nt.....		1	2FE	15,960,264	...105.336	16,537,705	15,700,000	15,956,624	.....	.....(3,640)	.....	.....	.....3.600	3.387	JD.....	47,100	279,460	10/29/2019.	06/01/2029.
71270Q	EB	8	Peoples United Bank Sr Nt.....		2	FE	1,988,180	...104.487	2,089,738	2,000,000	1,994,092	.....	.....1,163	.....	.....	.....4.000	4.072	JJ.....	36,889	80,000	06/23/2014.	07/15/2024.
713448	CG	1	Pepsico Inc Sr Nt.....		1	1FE	17,034,920	...102.783	17,473,110	17,000,000	17,012,079	.....	.....(3,602)	.....	.....	.....2.750	2.726	MS.....	155,833	467,500	02/25/2013.	03/01/2023.
713448	CY	2	Pepsico Inc Sr Nt.....		1	1FE	29,570,690	...107.407	31,148,001	29,000,000	29,342,646	.....	.....(55,532)	.....	.....	.....3.500	3.265	JJ.....	462,389	1,015,000	08/25/2015.	07/17/2025.
713448	CZ	9	Pepsico Inc Sr Nt.....		1	1FE	18,722,340	...124.062	22,331,106	18,000,000	18,667,546	.....	.....(14,075)	.....	.....	.....4.600	4.358	JJ.....	377,200	828,000	10/01/2015.	07/17/2045.

SCHEDULE D - PART 1

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

E10.28

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates									
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22							
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date							
713448	DD	7	Pepsico Inc Sr Nt.....	.....	..	.....	1	.....	1FE	.....	10,579,100	122.854	.....	12,285,380	.....	10,000,000	.....	10,538,695	.....	(11,207)	.....	.....	.....	4.450	4.113	AO.....	.....	95,181	.....	445,000	02/19/2016	04/14/2046
713448	DN	5	Pepsico Inc Sr Nt.....	.....	..	.....	2	.....	1FE	.....	15,103,870	101.519	.....	15,735,399	.....	15,500,000	.....	15,218,324	.....	37,486	.....	.....	.....	2.375	2.671	AO.....	.....	86,918	.....	368,125	11/09/2016	10/06/2026
713448	DV	7	Pepsico Inc Sr Nt.....	.....	LS.....	.....	1	.....	1FE	.....	14,437,215	115.687	.....	16,774,630	.....	14,500,000	.....	14,440,268	.....	1,182	.....	.....	.....	4.000	4.025	MN.....	.....	95,056	.....	580,000	04/27/2017	05/02/2047
713448	DY	1	Pepsico Inc Sr Nt.....	.....	..	.....	1	.....	1FE	.....	997,170	106.009	.....	1,060,091	.....	1,000,000	.....	997,731	.....	255	.....	.....	.....	3.000	3.033	AO.....	.....	6,333	.....	30,000	10/05/2017	10/15/2027
717081	EA	7	Pfizer Inc Nt.....	.....	..	.....	1	.....	1FE	.....	20,325,340	105.109	.....	21,547,345	.....	20,500,000	.....	20,373,962	.....	16,006	.....	.....	.....	3.000	3.099	JD.....	.....	27,333	.....	615,000	11/14/2016	12/15/2026
717081	ED	1	Pfizer Inc Nt.....	.....	..	.....	1	.....	1FE	.....	13,476,510	116.281	.....	15,697,908	.....	13,500,000	.....	13,478,226	.....	434	.....	.....	.....	4.125	4.135	JD.....	.....	24,750	.....	556,875	11/14/2016	12/15/2046
717081	ET	6	Pfizer Inc Nt.....	.....	..	.....	1	.....	1FE	.....	1,025,120	107.768	.....	1,077,680	.....	1,000,000	.....	1,023,424	.....	(1,696)	.....	.....	.....	3.450	3.148	MS.....	.....	10,158	.....	17,633	03/25/2019	03/15/2029
717081	EV	1	Pfizer Inc Nt.....	.....	..	.....	1	.....	1FE	.....	7,479,550	115.118	.....	8,633,843	.....	7,500,000	.....	7,481,037	.....	1,487	.....	.....	.....	4.000	4.010	MS.....	.....	88,333	.....	143,111	12/03/2019	03/15/2049
720198	AC	4	Piedmont Operating Partnership Sr Nt.....	.....	..	.....	1	.....	2FE	.....	13,926,750	102.448	.....	15,367,200	.....	15,000,000	.....	14,551,880	.....	119,191	.....	.....	.....	3.400	4.351	JD.....	.....	42,500	.....	510,000	03/12/2014	06/01/2023
720198	AD	2	Piedmont Operating Partnership Sr Nt.....	.....	..	.....	1	.....	2FE	.....	2,658,641	106.641	.....	2,746,006	.....	2,575,000	.....	2,626,617	.....	(11,104)	.....	.....	.....	4.450	3.927	MS.....	.....	33,740	.....	114,588	07/18/2017	03/15/2024
723484	AG	6	Pinnacle West Capital Corp Sr Nt.....	.....	LS.....	.....	1	.....	1FE	.....	1,998,740	100.148	.....	2,002,954	.....	2,000,000	.....	1,999,608	.....	421	.....	.....	.....	2.250	2.272	MN.....	.....	3,875	.....	45,000	11/28/2017	11/30/2020
73943#	AD	5	Prairie Breeze Sr Nt Cl B.....	.....	..	.....	4	.....	2Z	.....	9,990,563	96.491	.....	9,639,997	.....	9,990,563	.....	9,990,563	.....		.....	.....	.....	3.550	3.567	MJSD.....	.....	985	.....	35,467	11/25/2019	05/01/2039
74005P	BD	5	Praxair Inc Sr Nt.....	.....	..	.....	1	.....	1FE	.....	14,975,700	104.276	.....	15,641,445	.....	15,000,000	.....	14,978,983	.....	587	.....	.....	.....	3.550	3.559	MN.....	.....	79,875	.....	532,500	01/29/2015	11/07/2042
74005P	BN	3	Praxair Inc Sr Nt.....	.....	..	.....	1	.....	1FE	.....	4,980,850	102.409	.....	5,120,455	.....	5,000,000	.....	4,989,605	.....	1,879	.....	.....	.....	2.650	2.694	FA.....	.....	53,736	.....	132,500	01/29/2015	02/05/2025
74005P	BQ	6	Praxair Inc Sr Nt.....	.....	..	.....	1	.....	1FE	.....	54,004,960	105.416	.....	56,924,586	.....	54,000,000	.....	54,002,398	.....	(457)	.....	.....	.....	3.200	3.199	JJ.....	.....	724,800	.....	1,728,000	10/07/2015	01/30/2026
740189	AG	0	Precision Castparts Corp Sr Nt.....	.....	..	.....	1	.....	1FE	.....	37,897,538	101.787	.....	38,831,855	.....	38,150,000	.....	38,049,801	.....	31,256	.....	.....	.....	2.500	2.590	JJ.....	.....	439,785	.....	953,750	03/02/2016	01/15/2023
74052B	AA	5	Premier Health Partners Nt Ser G.....	.....	..	.....	1	.....	2FE	.....	11,513,411	97.282	.....	12,267,222	.....	12,610,000	.....	11,804,542	.....	100,020	.....	.....	.....	2.911	3.983	MN.....	.....	46,904	.....	367,077	12/21/2016	11/15/2026
74052B	AB	3	Premier Health Partners Nt Ser G.....	.....	..	.....	1	.....	2FE	.....	7,000,000	102.381	.....	7,166,698	.....	7,000,000	.....	7,000,000	.....		.....	.....	.....	3.992	3.992	MN.....	.....	35,706	.....	279,440	08/24/2016	11/15/2046
74170*	AN	9	Prime Property Fd LLC Sr Nt Ser M.....	.....	..	.....	1	.....	1	.....	7,000,000	102.138	.....	7,149,682	.....	7,000,000	.....	7,000,000	.....		.....	.....	.....	3.150	3.150	JJ.....	.....	107,800	.....	220,500	01/05/2017	01/05/2027
74170*	AP	4	Prime Property Fd LLC Sr Nt Ser N.....	.....	..	.....	1	.....	1	.....	7,000,000	102.897	.....	7,202,804	.....	7,000,000	.....	7,000,000	.....		.....	.....	.....	3.250	3.250	JJ.....	.....	111,222	.....	227,500	01/05/2017	01/05/2029
74170*	AR	0	Prime Property Fd LLC Sr Nt Ser P.....	.....	..	.....	1	.....	1	.....	10,000,000	104.443	.....	10,444,282	.....	10,000,000	.....	10,000,000	.....		.....	.....	.....	3.480	3.480	AO.....	.....	77,333	.....	348,000	10/11/2017	10/11/2027
74170*	AU	3	Prime Property Fd LLC Sr Nt.....	.....	..	.....	1	.....	1	.....	10,000,000	114.134	.....	11,413,355	.....	10,000,000	.....	10,000,000	.....		.....	.....	.....	4.480	4.480	MN.....	.....	65,956	.....	448,000	11/08/2018	11/08/2030
74170*	AW	9	Prime Property Fd LLC Sr Nt Ser U.....	.....	..	.....	1	.....	1	.....	20,000,000	105.751	.....	21,150,133	.....	20,000,000	.....	20,000,000	.....		.....	.....	.....	3.600	3.600	MN.....	.....	76,000	.....	360,000	05/23/2019	05/23/2029
74256L	AU	3	Principal LFE GLB Fnd II Nt.....	.....	..	.....	1	.....	1FE	.....	19,491,098	103.422	.....	20,374,075	.....	19,700,000	.....	19,553,588	.....	22,368	.....	.....	.....	3.000	3.130	AO.....	.....	119,842	.....	570,000	10/29/2019	04/18/2026
74264*	AC	0	PRISA LHC LLC Sr Nt Ser A.....	.....	..	.....	1	.....	1	.....	7,000,000	105.522	.....	7,386,537	.....	7,000,000	.....	7,000,000	.....		.....	.....	.....	3.750	3.750	AO.....	.....	65,625	.....	262,500	04/01/2016	04/01/2026
74264*	AE	6	PRISA LHC LLC Sr Nt Ser C.....	.....	..	.....	1	.....	1	.....	22,000,000	110.125	.....	24,227,464	.....	22,000,000	.....	22,000,000	.....		.....	.....	.....	4.230	4.230	JJ.....	.....	429,110	.....	465,300	01/15/2019	01/15/2029
74264*	AF	3	PRISA LHC LLC Sr Nt.....	.....	..	.....	1	.....	1	.....	3,000,000	112.105	.....	3,363,145	.....	3,000,000	.....	3,000,000	.....		.....	.....	.....	4.330	4.330	JJ.....	.....	59,898	.....	64,950	01/15/2019	01/15/2031
742718	EV	7	Procter & Gamble Co Sr Nt.....	.....	..	.....	1	.....	1FE	.....	5,987,580	106.040	.....	6,362,376	.....	6,000,000	.....	5,990,234	.....	1,133	.....	.....	.....	2.850	2.874	FA.....	.....	66,500	.....	171,000	08/09/2017	08/11/2027
742741	AA	9	Procter & Gamble ESOP Deb Ser A.....	.....	..	.....	4	.....	1FE	.....	1,153,028	102.806	.....	899,813	.....	875,250	.....	903,069	.....	(28,089)	.....	.....	.....	9.360	3.072	JJ.....	.....	40,962	.....	81,923	07/20/2011	01/01/2021
74275@	AA	9	PRISA II LHC LLC Sr Nt Ser A.....	.....	..	.....	2	.....	1	.....	30,000,000	106.190	.....	31,856,936	.....	30,000,000	.....	30,000,000	.....		.....	.....	.....	4.350	4.350	FA.....	.....	485,750	.....	1,305,000	12/27/2017	02/17/2025
74340*	AF	1	Prologis Targeted US Logistics Sr Nt Ser.....	.....	..	.....	2	.....	1	.....	25,000,000	105.519	.....	26,379,733	.....	25,000,000	.....	25,000,000	.....		.....	.....	.....	3.710	3.710	JJ.....	.....	651,826	.....		04/18/2019	07/10/2029
74340X	BE	0	Prologis LP Sr Nt.....	.....	..	.....	1	.....	1FE	.....	46,668,530	108.272	.....	50,887,652	.....	47,000,000	.....	46,791,414	.....	31,314	.....	.....	.....	3.750	3.836	MN.....	.....	293,750	.....	1,762,500	11/12/2015	11/01/2025
74340X	BH	3	Prologis LP Sr Nt.....	.....	..	.....	1	.....	1FE	.....	13,904,800	110.338	.....	15,447,348	.....	14,000,000	.....	13,916,178	.....	7,914	.....	.....	.....	3.875	3.957	MS.....	.....	159,736	.....	542,500	06/11/2018	09/15/2028
74340X	BJ	9	Prologis LP Sr Nt.....	.....	..	.....	1	.....	1FE	.....	16,372,752	120.447	.....	19,888,143	.....	16,512,000	.....	16,375,364	.....	2,137	.....	.....	.....	4.375	4.426	MS.....	.....	212,707	.....	722,400	06/13/2018	09/15/2048
743756	AC	2	Prov St Joseph Health Obl Unsecured.....	.....	..	.....	1	.....	1FE	.....	15,000,000	106.462	.....	15,969,360	.....	15,000,000	.....	15,000,000	.....		.....	.....	.....	3.744	3.744	AO.....	.....	140,400	.....	561,600	09/20/2016	10/01/2047
743756	AE	8	Prov St Joseph Health Obl Unsecured Ser.....	.....	..	.....	1	.....	1FE	.....	15,000,000	108.308	.....	16,246,155	.....	15,000,000	.....	15,000,000	.....		.....	.....	.....	3.930	3.930	AO.....	.....	147,375	.....	589,500	01/30/2018	10/01/2048
744448	CD	1	Public Svc Co CO 1st Mortgage Bond.....	.....	..	.....	2																									

SCHEDULE D - PART 1

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

E10.29

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification		Description																				
74456Q	BM	7	Public Svc Elec & Gas Nt Ser K.....			1	1FE	5,999,674	111.395	6,895,351	6,190,000		3,793			4.050	4.233	MN.....	41,783	250,695	09/16/2015.	05/01/2045.
74456Q	BT	2	Public Svc Elec & Gas 1st Mtg.....			1	1FE	7,994,160	108.428	8,674,240	8,000,000		116			3.600	3.604	JD.....	24,000	288,000	12/04/2017.	12/01/2047.
74456Q	CA	2	Public Svc Elec & Gas 1st Mtg MTN.....			1	1FE	4,467,375	101.055	4,547,480	4,500,000		225			3.200	3.238	FA.....	55,600		08/08/2019.	08/01/2049.
74834L	AN	0	Quest Diagnostics Inc Co Gtd Nt.....			1	2FE	19,774,384	131.072	23,983,500	18,298,000		(38,134)			6.950	6.318	JJ.....	635,856	1,271,711	10/05/2010.	07/01/2037.
74834L	AQ	3	Quest Diagnostics Inc Co Gtd Nt.....			1	2FE	1,944,560	118.657	2,373,136	2,000,000		1,163			5.750	5.947	JJ.....	48,236	115,000	11/12/2009.	01/30/2040.
74986@	AV	3	RREEF America REIT II Inc Sr Nt Ser A.....			1		25,000,000	106.000	26,499,985	25,000,000					3.850	3.850	JJ.....	470,556	962,500	01/05/2016.	01/05/2026.
74986@	AZ	4	RREEF America REIT II Inc Sr Unsec Nt Se.....			1		5,000,000	110.194	5,509,685	5,000,000					4.190	4.190	AO.....	39,572	209,500	10/23/2018.	10/23/2029.
74986@	BA	8	RREEF America REIT II Inc Sr Unsec Nt Se.....			1		4,000,000	111.150	4,445,981	4,000,000					4.240	4.240	AO.....	32,036	169,600	10/23/2018.	10/23/2030.
751277	AQ	7	Ralston-Purina Group Deb.....			1	1FE	2,771,120	112.203	2,244,054	2,000,000		(57,550)			8.625	5.283	FA.....	65,167	172,500	01/28/2004.	02/15/2022.
75524R	AA	7	RBS Citizens Financial Grp Inc Sr Nt.....			2	2FE	5,073,400	104.346	5,217,315	5,000,000		(5,032,157)			4.150	3.900	MS.....	53,604	207,500	12/21/2015.	09/28/2022.
756109	AQ	7	Realty Income Corp Sr Nt.....			1	1FE	1,527,555	106.707	1,600,602	1,500,000		(3,471)			3.875	3.596	JJ.....	26,802	58,125	12/13/2016.	07/15/2024.
756109	AR	5	Realty Income Corp Sr Nt.....			1	1FE	39,690,177	109.739	42,249,592	38,500,000		(115,485)			4.125	3.732	AO.....	335,271	1,588,125	03/08/2017.	10/15/2026.
756109	AS	3	Realty Income Corp Sr Nt.....			1	1FE	9,590,110	102.912	10,291,240	10,000,000		38,028			3.000	3.499	JJ.....	138,333	300,000	05/02/2017.	01/15/2027.
756109	AU	8	Realty Income Corp Sr Nt.....	LS...		1	1FE	12,472,250	107.595	13,449,363	12,500,000		2,358			3.650	3.676	JJ.....	210,382	456,250	11/29/2017.	01/15/2028.
75884R	AU	7	Regency Centers LP Sr Nt.....			1	2FE	3,587,955	106.560	3,729,607	3,500,000		(7,763)			3.900	3.446	MN.....	22,750	68,250	05/21/2019.	11/01/2025.
75884R	AV	5	Regency Centers LP Sr Nt.....			2	2FE	7,371,876	104.944	7,765,878	7,400,000		2,480			3.600	3.649	FA.....	111,000	232,200	04/18/2019.	02/01/2027.
75884R	AW	3	Regency Centers LP Sr Nt.....			2	2FE	14,866,500	113.271	16,990,650	15,000,000		2,377			4.400	4.454	FA.....	275,000	660,000	01/17/2017.	02/01/2047.
75884R	AZ	6	Regency Centers LP Sr Nt.....			1	2FE	16,855,040	99.943	16,809,464	16,819,000		(741)			2.950	2.924	MS.....	180,547		11/14/2019.	09/15/2029.
760759	AK	6	Republic Services Inc Co Gtd Nt.....			1	2FE	6,994,400	135.792	9,505,433	7,000,000		107			6.200	6.206	MS.....	144,667	434,000	08/05/2010.	03/01/2040.
760759	AN	0	Republic Services Inc Sr Nt.....			1	2FE	1,703,790	129.611	1,944,170	1,500,000		(5,268)			5.700	4.714	MN.....	10,925	85,500	11/15/2018.	05/15/2041.
760759	AR	1	Republic Services Inc Sr Nt.....			1	2FE	5,104,150	102.456	5,122,785	5,000,000		(9,864)			2.900	2.661	JJ.....	72,500	145,000	07/01/2016.	07/01/2026.
760759	AS	9	Republic Services Inc Sr Nt.....			1	2FE	14,145,720	105.776	15,866,430	15,000,000		80,709			3.375	4.141	MN.....	64,688	506,250	11/20/2018.	11/15/2027.
760759	AT	7	Republic Services Inc Sr Nt.....			1	2FE	29,636,310	110.200	33,059,850	30,000,000		32,472			3.950	4.105	MN.....	151,417	1,185,000	12/18/2018.	05/15/2028.
761152	A*	8	Resmed Inc Sr Nt.....			2		9,000,000	101.357	9,122,133	9,000,000					3.240	3.240	JJ.....	138,510		07/10/2019.	07/10/2026.
761152	A@	6	Resmed Inc Sr Nt.....			2		19,000,000	101.888	19,358,729	19,000,000					3.450	3.450	JJ.....	311,363		07/10/2019.	07/10/2029.
76169#	AL	7	Reyes Holdings LLC Sr Nt Ser B.....			2	PL	42,000,000	106.868	44,884,414	42,000,000					4.410	4.410	JD.....	92,610	1,852,200	12/13/2018.	12/13/2025.
771196	BE	1	Roche Hldgs Inc Sr Nt.....			1	1FE	10,150,300	105.957	10,595,730	10,000,000		(15,070)			3.350	3.171	MS.....	84,681	335,000	11/13/2014.	09/30/2024.
771196	BH	4	Roche Hldgs Inc Sr Nt.....			1	1FE	14,273,220	116.781	16,933,216	14,500,000		4,665			4.000	4.091	MN.....	53,167	580,000	11/13/2014.	11/28/2044.
771196	BK	7	Roche Hldgs Inc Sr Nt.....			1	1FE	16,846,330	102.378	17,404,209	17,000,000		14,217			2.625	2.726	MN.....	57,021	446,250	02/22/2016.	05/15/2026.
771196	BP	6	Roche Hldgs Inc Sr Nt.....			1	1FE	29,985,000	110.253	33,075,810	30,000,000		1,280			3.625	3.631	MS.....	314,167	1,087,500	09/10/2018.	09/17/2028.
774341	AK	7	Rockwell Collins Sr Nt.....			1	2FE	47,108,250	106.215	49,920,815	47,000,000		(10,369)			3.500	3.471	MS.....	484,361	1,645,000	04/19/2017.	03/15/2027.
774341	AL	5	Rockwell Collins Sr Nt.....			1	2FE	8,404,905	117.774	9,893,008	8,400,000		(104)			4.350	4.346	AO.....	77,140	365,400	03/29/2017.	04/15/2047.
77678#	AA	3	Rosales Solar Holding, LLC Sr Sec Nt PIK.....			4	2Z	14,000,000	100.100	14,014,007	14,000,000					4.190	4.190	JD.....	19,553		12/20/2019.	12/31/2049.
779382	AP	5	Rowan Companies Inc Co Gtd Nt.....	LS...		1	5FE	7,593,540	73.000	5,110,000	7,000,000		(66,324)			4.875	3.807	JD.....	28,438	358,750	11/27/2012.	06/01/2022.
780153	AG	7	Royal Caribbean Cruises Ltd Sr Nt.....			2	FE	8,510,688	126.911	9,232,746	7,275,000		(87,869)			7.500	5.568	AO.....	115,188	545,625	08/26/2015.	10/15/2027.
780153	AU	6	Royal Caribbean Cruises Ltd Hgh Yld Bd.....			1	2FE	11,032,125	108.287	11,478,454	10,600,000		(59,018)			5.250	4.594	MN.....	71,108	556,500	02/29/2016.	11/15/2022.
780153	AW	2	Royal Caribbean Cruises Ltd Sr Nt.....			1	2FE	47,378,043	102.910	49,396,656	48,000,000		45,300			3.700	3.868	MS.....	522,933	1,554,000	04/04/2019.	03/15/2028.
78409V	AD	6	S&P Global Inc Sr Nt.....			1	1FE	36,166,230	108.780	36,985,200	34,000,000		(271,553)			4.000	3.044	JD.....	60,444	1,360,000	09/12/2017.	06/15/2025.
78409V	AK	0	S&P Global Inc Sr Nt.....			1	1FE	26,782,700	110.909	27,727,325	25,000,000		(208,638)			4.400	3.359	FA.....	415,556	1,100,000	02/07/2018.	02/15/2026.
78409V	AM	6	S&P Global Inc Sr Nt.....			2	1FE	14,192,884	103.298	15,081,479	14,600,000		40,559			2.950	3.310	JJ.....	190,226	430,700	10/30/2018.	01/22/2027.
78409V	AN	4	S&P Global Inc Sr Nt.....			1	1FE	58,551,477	121.897	71,565,905	58,710,000		2,071			4.500	4.515	MN.....	337,583	2,641,950	08/29/2018.	05/15/2048.

SCHEDULE D - PART 1

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

E10.30

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
78446@	AA	4	SL Green Realty Corp Sr Nt.....			1	2IF	60,000,000	106.116	63,669,834	60,000,000	60,000,000					4.270	4.270	JD.....	99,633	2,562,000	12/17/2015.	12/17/2025.
784710	AA	3	SSM Health Care Sr Nt Ser A.....			1	1FE	35,883,879	106.400	37,612,329	35,350,000	35,773,761		(51,367)			3.823	3.630	JD.....	112,619	1,351,431	02/08/2018.	06/01/2027.
785592	AD	8	Sabine Pass Liquefaction Hgh Yld Corp.....			1	2FE	6,315,000	108.842	6,530,508	6,000,000	6,168,349		(46,300)			5.625	4.693	AO.....	71,250	337,500	08/24/2016.	04/15/2023.
785592	AH	9	Sabine Pass Liquefaction Hgh Yld Corp 1s.....			1	2FE	2,687,500	107.444	2,686,108	2,500,000	2,580,644		(33,938)			6.250	4.691	MS.....	46,007	156,250	09/06/2016.	03/15/2022.
785592	AJ	5	Sabine Pass Liquefaction 1st Lien.....			1	2FE	1,095,000	111.570	1,115,698	1,000,000	1,058,841		(12,807)			5.750	4.182	MN.....	7,347	57,500	01/18/2017.	05/15/2024.
785592	AM	8	Sabine Pass Liquefaction 1st Lien Nt.....			1	2FE	2,711,960	112.631	2,815,773	2,500,000	2,641,025		(25,156)			5.625	4.339	MS.....	46,875	140,625	01/20/2017.	03/01/2025.
785592	AS	5	Sabine Pass Liquefaction 1st Lien Nt.....			1	2FE	14,826,062	110.079	16,181,598	14,700,000	14,808,491		(12,985)			5.000	4.869	MS.....	216,417	735,000	11/14/2018.	03/15/2027.
785592	AU	0	Sabine Pass Liquefaction 1st Lien Nt.....			1	2FE	14,919,366	106.005	15,900,720	15,000,000	14,932,714		6,671			4.200	4.265	MS.....	185,500	630,000	02/20/2018.	03/15/2028.
785592	AV	8	Sabine Pass Liquefaction 1st Lien Nt.....			1	2FE	20,066,953	114.952	21,036,289	18,300,000	19,597,956		(184,697)			5.875	4.512	JD.....	2,986	1,075,125	05/11/2017.	06/30/2026.
79546V	AL	0	Sally Holdings Sr Nt.....	LS...		1	3FE	27,732,875	104.713	28,534,293	27,250,000	27,566,110		(44,341)			5.625	5.393	JD.....	127,734	1,532,813	02/09/2016.	12/01/2025.
81211K	AX	8	Sealed Air Corp Sr Nt.....			1	3FE	22,871,620	110.000	24,219,800	22,018,000	22,625,883		(90,664)			5.500	4.935	MS.....	356,569	1,210,990	12/20/2018.	09/15/2025.
816851	AY	5	Sempra Energy Sr Nt.....			1	2FE	59,950,740	105.846	63,507,660	60,000,000	59,968,745		4,653			3.750	3.760	MN.....	287,500	2,250,000	11/13/2015.	11/15/2025.
81725W	AG	8	Sensata Technologies BV Sr Nt.....			1	3FE	3,943,750	106.500	4,260,000	4,000,000	3,974,335		6,000			4.875	5.063	AO.....	41,167	195,000	04/16/2014.	10/15/2023.
81725W	AH	6	Sensata Technologies BV Sr Nt.....			1	3FE	1,595,625	111.250	1,668,750	1,500,000	1,552,018		(9,345)			5.625	4.812	MN.....	14,063	84,375	11/06/2014.	11/01/2024.
81725W	AJ	2	Sensata Technologies BV Sr Nt.....			1	3FE	9,025,000	108.625	9,776,250	9,000,000	9,015,259		(2,242)			5.000	4.966	AO.....	112,500	450,000	03/19/2015.	10/01/2025.
817565	CB	8	Service Corp Intl Sr Nt.....			1	3FE	946,125	103.000	927,000	900,000	919,151		(8,553)			5.375	4.186	MN.....	6,181	48,375	12/14/2016.	05/15/2024.
817565	CD	4	Service Corp Intl Sr Nt.....			1	3FE	11,399,710	104.250	11,855,390	11,372,077	11,391,269		(4,255)			4.625	4.579	JD.....	23,376	525,959	02/07/2018.	12/15/2027.
817565	CE	2	Service Corp Intl Sr Nt.....			1	3FE	20,550,250	106.250	21,196,875	19,950,000	20,533,830		(16,420)			5.125	4.605	JD.....	85,203	539,620	10/11/2019.	06/01/2029.
827048	AU	3	Silgan Holdings Inc Sr Nt.....			1	3FE	19,834,188	102.250	21,002,150	20,540,000	19,959,308		93,074			4.750	5.379	MS.....	287,275	869,725	03/19/2019.	03/15/2025.
827048	AV	1	Silgan Holdings Inc Sr Nt.....			1	3FE	10,372,975	100.030	10,363,108	10,360,000	10,372,623		(352)			4.125	4.097	AO.....	58,167		11/04/2019.	02/01/2028.
82967N	BE	7	Sirius XM Radio Inc Sr Nt.....			1	3FE	4,608,425	105.000	4,819,500	4,590,000	4,606,357		(2,068)			4.625	4.515	JJ.....	105,554		06/26/2019.	07/15/2024.
83001A	AB	8	Six Flags Entertainment Sr Nt.....			2	3FE	8,656,875	103.625	8,859,938	8,550,000	8,607,434		(20,506)			4.875	4.596	JJ.....	174,830	416,813	06/22/2017.	07/31/2024.
83001A	AC	6	Six Flags Entertainment Sr Nt.....			1	3FE	9,862,900	106.625	10,417,263	9,770,000	9,826,073		(12,783)			5.500	5.334	AO.....	113,441	537,350	07/24/2018.	04/15/2027.
832696	AK	4	Smucker JM Co Sr Nt.....			1	2FE	9,799,191	105.262	10,526,150	10,000,000	9,880,629		20,383			3.500	3.755	MS.....	103,056	350,000	10/13/2015.	03/15/2025.
832696	AM	0	Smucker JM Co Sr Nt.....			1	2FE	23,384,269	108.304	26,236,644	24,225,000	23,510,755		31,937			4.250	4.520	MS.....	303,149	1,029,563	10/13/2015.	03/15/2035.
832696	AP	3	Smucker JM Co Sr Nt.....			1	2FE	3,364,236	107.953	3,803,177	3,523,000	3,376,084		2,987			4.375	4.657	MS.....	45,383	154,131	10/13/2015.	03/15/2045.
83379#	AC	9	Sodexo Inc Gtd Sr Nt Ser C.....			1		9,000,000	105.327	9,479,442	9,000,000	9,000,000					3.990	3.990	MS.....	116,708	359,100	03/04/2014.	03/04/2024.
842434	CM	2	Southern CA Gas Co 1st Mtg.....			1	1FE	7,472,550	104.466	7,834,913	7,500,000	7,486,032		2,707			3.150	3.193	MS.....	69,563	236,250	09/08/2014.	09/15/2024.
842434	CQ	3	Southern CA Gas Co 1st Mtg.....			1	1FE	5,776,601	100.232	5,638,022	5,625,000	5,727,916		(14,632)			2.600	2.293	JD.....	6,500	146,250	07/25/2016.	06/15/2026.
8426EP	AB	4	Southern CO Gas Capital Sr Nt.....			1	2FE	22,066,990	103.458	22,760,716	22,000,000	22,064,494		(981)			3.950	3.932	AO.....	217,250	849,250	10/29/2019.	10/01/2046.
84756N	AE	9	Spectra Energy Partners Nt.....			1	2FE	13,832,358	125.688	16,653,607	13,250,000	13,776,244		(10,692)			5.950	5.642	MS.....	210,233	801,625	12/09/2013.	09/25/2043.
84861T	AD	0	Spirit Realty LP Sr Nt.....			1	2FE	9,185,152	105.318	9,583,947	9,100,000	9,183,098		(2,054)			4.000	3.881	JJ.....	186,044		11/14/2019.	07/15/2029.
84861T	AF	5	Spirit Realty LP Sr Nt.....			1	2FE	18,691,148	100.526	18,798,399	18,700,000	18,691,357		209			3.400	3.405	JJ.....	185,442		11/14/2019.	01/15/2030.
85253#	AG	6	STAG Industrial Sr Nt Series B.....			2		10,000,000	106.055	10,605,521	10,000,000	10,000,000					4.100	4.100	JD.....	20,500	410,000	06/13/2018.	06/13/2025.
854502	AC	5	Stanley Black & Decker Inc Co Gtd Nt.....			1	1FE	5,993,880	102.162	6,129,732	6,000,000	5,998,675		658			3.400	3.412	JD.....	17,000	204,000	11/17/2011.	12/01/2021.
857477	AN	3	State Street Corp Sr Nt.....			1	1FE	5,359,953	105.496	5,612,377	5,320,000	5,343,001		(4,217)			3.300	3.205	JD.....	7,315	175,560	09/18/2015.	12/16/2024.
857477	AT	0	State Street Corp Sr Nt.....			1	1FE	32,955,780	107.560	35,494,635	33,000,000	32,973,202		4,227			3.550	3.566	FA.....	432,804	1,171,500	08/13/2015.	08/18/2025.
857477	BD	4	State Street Corp Fix to Flt Sr Nt.....			2	1FE	47,613,696	111.612	53,015,510	47,500,000	47,603,515		(9,439)			4.141	4.112	JD.....	152,987	1,966,975	11/29/2018.	12/03/2029.
858119	BF	6	Steel Dynamics Inc Sr Nt.....			1	2FE	10,381,270	106.353	10,844,805	10,197,000	10,321,100		(22,991)			5.000	4.709	JD.....	22,660	509,850	10/19/2018.	12/15/2026.
858119	BH	2	Steel Dynamics Inc Sr Nt.....			1	2FE	18,789,198	102.767	20,152,550	19,610,000	18,901,009		100,750			4.125	4.840	MS.....	238,180	808,913	01/16/2019.	09/15/2025.
858912	AF	5	Stericycle Inc Sr Nt.....			1	3FE	17,091,773	105.000	17,825,850	16,977,000	17,078,114		(13,659)			5.375	5.187	JJ.....	499,348		06/27/2019.	07/15/2024.

SCHEDULE D - PART 1

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

E10.31

1	2					6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
								8	9			12	13	14	15	16	17	18	19	20	21	22
								Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description					NAIC Design- ation and Admini- strative Symbol	Actual Cost			Par Value	Book/Adjusted Carrying Value											
863667 AG 6	Stryker Corp Sr Nt.....					1FE	345,351	113.614	340,841	300,000	345,149		(202)			4.375	3.445	MN.....	1,677	6,563	10/29/2019.	05/15/2044.
863667 AN 1	Stryker Corp Sr Nt.....					1FE	11,967,384	106.450	12,774,012	12,000,000	11,978,484		3,040			3.500	3.532	MS.....	123,667	420,000	03/03/2016.	03/15/2026.
863667 AQ 4	Stryker Corp Sr Nt.....					2FE	9,233,172	107.630	9,686,718	9,000,000	9,217,491		(15,681)			3.650	3.302	MS.....	104,025	164,250	05/07/2019.	03/07/2028.
86765B AG 4	Sunoco Logistics Ptnrs Op LP Co Gtd Nt.....					2FE	4,986,600	100.327	5,016,340	5,000,000	4,999,792		1,667			5.500	5.535	FA.....	103,889	275,000	02/18/2010.	02/15/2020.
86765B AH 2	Sunoco Logistics Ptnrs Op LP Co Gtd Nt.....					2FE	27,970,650	119.992	33,597,732	28,000,000	27,975,179		544			6.850	6.858	FA.....	724,578	1,918,000	03/03/2010.	02/15/2040.
86765B AJ 8	Sunoco Logistics Ptnrs Op LP Co Gtd Nt.....					2FE	3,997,920	104.269	4,170,768	4,000,000	3,999,516		212			4.650	4.656	FA.....	70,267	186,000	07/28/2011.	02/15/2022.
86787E AX 5	SunTrust Bank Sr Nt.....					1FE	5,000,000	102.278	5,113,905	5,000,000	5,000,000					3.502	3.502	FA.....	72,472	178,018	07/24/2018.	08/02/2022.
86787G AJ 1	SunTrust Bank Sub Nt.....					1FE	18,811,083	104.082	19,671,498	18,900,000	18,839,972		8,315			3.300	3.356	MN.....	79,695	623,700	05/12/2016.	05/15/2026.
867914 BK 8	SunTrust Bank Sr Nt.....					1FE	6,984,810	101.046	7,073,213	7,000,000	6,996,245		3,104			2.900	2.947	MS.....	66,539	203,000	02/29/2016.	03/03/2021.
870836 AC 7	Swiss Bank Corp-NY Sub Nt.....					2FE	1,244,880	121.100	1,211,001	1,000,000	1,134,457		(20,795)			7.500	4.713	JJ.....	34,583	75,000	01/17/2014.	07/15/2025.
871829 AN 7	Sysco Corp Nt.....					2FE	2,595,875	137.620	3,440,495	2,500,000	2,579,339		(2,070)			6.625	6.337	MS.....	47,847	165,625	04/13/2009.	03/17/2039.
871829 AY 3	Sysco Corp Sr Nt.....					2FE	19,168,950	120.191	22,836,366	19,000,000	19,165,717		(3,123)			4.850	4.790	AO.....	230,375	921,500	10/17/2018.	10/01/2045.
871829 AZ 0	Sysco Corp Sr Nt.....					2FE	8,000,000	107.575	8,606,000	8,000,000	8,000,000					3.750	3.750	AO.....	75,000	300,000	09/23/2015.	10/01/2025.
871829 BD 8	Sysco Corp Sr Nt.....					2FE	3,334,681	114.297	3,314,619	2,900,000	3,332,980		(1,701)			4.500	3.605	AO.....	32,625		10/29/2019.	04/01/2046.
871829 BF 3	Sysco Corp Sr Nt.....					2FE	7,035,900	104.812	7,860,870	7,500,000	7,090,638		45,553			3.250	4.099	JJ.....	112,396	243,750	10/17/2018.	07/15/2027.
871829 BH 9	Sysco Corp Sr Nt.....					2FE	5,751,900	113.897	6,833,808	6,000,000	5,757,010		4,180			4.450	4.711	MS.....	78,617	267,000	10/17/2018.	03/15/2048.
872287 AF 4	TCI Communications Inc Deb.....					1FE	4,910,610	130.233	5,209,316	4,000,000	4,392,756		(51,828)			7.875	5.938	FA.....	119,000	315,000	08/25/2005.	02/15/2026.
87264A AN 5	T-Mobile USA Inc Sr Nt.....					3FE	2,315,250	103.333	2,221,660	2,150,000	2,210,980		(35,207)			6.375	4.249	MS.....	45,688	137,063	04/04/2017.	03/01/2025.
87264A AP 0	T-Mobile USA Inc Sr Nt.....					3FE	19,391,250	107.221	18,924,507	17,650,000	18,576,999		(325,942)			6.500	4.364	JJ.....	529,010	1,147,250	01/03/2018.	01/15/2026.
87264A AU 9	T-Mobile USA Inc Sr Nt.....					3FE	3,000,000	102.500	3,075,000	3,000,000	3,000,000					4.500	4.500	FA.....	56,250	135,000	01/22/2018.	02/01/2026.
87264A AV 7	T-Mobile USA Inc Sr Nt.....					3FE	21,313,338	104.781	22,307,875	21,290,000	21,303,115		(3,981)			4.750	4.728	FA.....	421,365	1,011,275	09/07/2018.	02/01/2028.
87305Q CH 2	TTX Co Sr Nt.....					1FE	17,005,465	105.465	17,929,101	17,000,000	17,003,534		(630)			3.600	3.595	JJ.....	282,200	612,000	11/13/2014.	01/15/2025.
87305Q CN 9	TTX Co Sr Nt.....					1FE	15,053,587	121.968	18,295,155	15,000,000	15,053,031		(557)			4.600	4.578	FA.....	287,500	369,917	01/11/2019.	02/01/2049.
87318* AA 2	TWE USA Partnership Sr Nt Ser A.....					2PL	20,000,000	105.403	21,080,511	20,000,000	20,000,000					3.720	3.720	JD.....	8,267	744,000	06/27/2017.	06/27/2027.
87318* AB 0	TWE USA Partnership Sr Nt Ser B.....					2PL	10,000,000	106.422	10,642,178	10,000,000	10,000,000					3.820	3.820	JD.....	4,244	382,000	06/27/2017.	06/27/2029.
875127 BG 6	Tampa Elec Co Sr Nt.....					1FE	7,901,920	105.547	8,443,784	8,000,000	7,902,456		536			3.625	3.692	JD.....	12,889	113,583	07/22/2019.	06/15/2050.
87612B BB 7	Targa Resources Partners Sr Nt.....					3FE	11,026,730	103.750	11,851,363	11,423,000	11,086,720		55,828			5.125	5.802	FA.....	243,929	585,429	12/06/2018.	02/01/2025.
87612B BG 6	Targa Resources Partners Sr Nt.....					3FE	9,828,546	102.000	10,261,200	10,060,000	9,845,445		16,069			5.000	5.330	JJ.....	231,939	299,500	05/15/2019.	01/15/2028.
87612B BP 6	Targa Resources Partners Sr Nt.....					3FE	2,259,980	102.750	2,320,095	2,258,000	2,259,941		(39)			5.500	5.486	MS.....	11,729		11/13/2019.	03/01/2030.
87875U AK 8	Teco Finance Inc Gtd Nt.....					2FE	1,991,820	100.611	2,012,224	2,000,000	1,999,790		1,007			5.150	5.203	MS.....	30,328	103,000	03/05/2010.	03/15/2020.
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt.....					2FE	665,544	103.740	690,438	665,544	665,544					6.125	6.172	MJSD.....	113	40,765	10/09/2003.	03/30/2023.
880349 AR 6	Tenneco Automotive Inc Sr Nt.....					3FE	3,983,007	92.000	3,636,760	3,953,000	3,974,653		(4,540)			5.000	4.854	JJ.....	91,139	197,650	03/02/2018.	07/15/2026.
882884 B* 9	Texas-New Mexico Power Company 1st Mtg B.....					1	12,000,000	105.777	12,693,261	12,000,000	12,000,000					3.600	3.600	JJ.....	216,000		07/01/2019.	07/01/2029.
883556 BF 8	Thermo Fisher Scientific Inc Sr Nt.....					2FE	19,946,000	107.164	21,432,860	20,000,000	19,976,175		5,246			4.150	4.182	FA.....	345,833	830,000	12/04/2013.	02/01/2024.
883556 BX 9	Thermo Fisher Scientific Inc Sr Nt.....					2FE	13,201,979	104.646	13,917,931	13,300,000	13,222,509		8,812			3.200	3.287	FA.....	160,782	425,600	08/10/2017.	08/15/2027.
883556 BY 7	Thermo Fisher Scientific Inc Sr Nt.....					2FE	21,346,200	113.387	24,491,635	21,600,000	21,356,926		4,622			4.100	4.169	FA.....	334,560	885,600	08/10/2017.	08/15/2047.
883556 BZ 4	Thermo Fisher Scientific Inc Sr Nt.....					2FE	9,486,795	98.924	9,397,761	9,500,000	9,487,052		257			2.600	2.616	AO.....	56,947		09/24/2019.	10/01/2029.
88579Y BG 5	3M Co Sr Nt.....					1FE	9,996,500	106.866	10,686,560	10,000,000	9,996,824		324			3.375	3.379	MS.....	112,500	177,188	02/12/2019.	03/01/2029.
88642R AA 7	Tidewater Inc 1st Lien Sr Sec Nt.....					4	1,009,263	104.000	1,026,536	987,054	1,009,263					8.000	7.526	FMAN.....	13,161	102,025	07/31/2017.	08/01/2022.
88732J AN 8	Time Warner Cable Inc Sr Nt.....					2FE	5,111,600	130.449	6,522,435	5,000,000	5,093,292		(2,381)			7.300	7.117	JJ.....	182,500	365,000	02/03/2009.	07/01/2038.

SCHEDULE D - PART 1

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

E10.32

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification		Description	Code																			
88732J	AU	2	Time Warner Cable Inc Co Gtd Nt.....	LS...	..	1	2FE	6,905,990	...126.350	8,212,750	6,500,000	6,838,131	(8,698)	.....	.....	.....6.750	6.283	JD.....	19,500	438,750	09/02/2009.	06/15/2039.
887389	E@	9	Timken Co Sr Nt.....	LS...	..	2	2FE	24,046,000	...105.608	23,683,747	22,426,000	22,426,000	.....	.....	.....(508,000)	2.020	2.020	MS.....	143,452	448,884	09/07/2017.	09/07/2027.
89233P	4C	7	Toyota Motor Credit Corp MT Nt.....	.....	..	.....1	1FE	3,845,799	...101.173	3,679,662	3,637,000	3,649,526	(26,578)	.....	.....	.....4.500	3.736	JD.....	6,365	163,665	07/20/2011.	06/17/2020.
89233P	4S	2	Toyota Motor Credit Corp Sr Nt.....	.....	..	.....1	1FE	12,281,561	...102.429	11,369,619	11,100,000	11,253,696	(145,451)	.....	.....	.....4.250	2.872	JJ.....	222,771	471,750	05/08/2012.	01/11/2021.
89236T	EU	5	Toyota Motor Credit Corp Sr Nt MTN.....	.....	..	.....1	1FE	2,998,800	...101.508	3,045,246	3,000,000	2,999,475	396	.....	.....	.....2.950	2.964	AO.....	19,175	88,500	04/10/2018.	04/13/2021.
89236T	FX	8	Toyota Motor Credit Corp Sr Nt MTN.....	.....	..	.....1	1FE	4,996,850	...101.785	5,089,245	5,000,000	4,997,585	735	.....	.....	.....2.650	2.672	AO.....	29,076	66,250	04/09/2019.	04/12/2022.
89236T	GJ	8	Toyota Motor Credit Corp Sr Nt.....	.....	..	.....1	1FE	10,998,680	...100.013	11,001,408	11,000,000	10,998,833	153	.....	.....	.....1.800	1.806	AO.....	46,200	.....	10/02/2019.	10/07/2021.
893574	AH	6	Transcontinental Gas P L Corp Sr Nt.....	.....	..	.....2	2FE	16,395,210	...127.096	16,522,467	13,000,000	16,310,423	(84,787)	.....	.....	.....7.850	3.051	FA.....	425,208	.....	10/29/2019.	02/01/2026.
893574	AK	9	Transcontinental Gas P L Corp Sr Nt.....	.....	..	.....1	2FE	1,069,900	...106.397	1,063,973	1,000,000	1,068,655	(1,245)	.....	.....	.....4.000	3.022	MS.....	11,778	.....	10/29/2019.	03/15/2028.
893830	AZ	2	Transocean Sedco Co Gtd Nt.....	LS...	..	1	5FE	6,036,500	...80.500	4,025,000	5,000,000	5,936,836	(16,287)	.....	.....	.....9.350	7.584	JD.....	20,778	467,500	02/07/2012.	12/15/2041.
89469A	AC	8	TreeHouse Foods Inc Sr Nt.....	.....	..	.....1	4FE	33,733,000	...103.625	34,092,625	32,900,000	33,232,653	(146,429)	.....	.....	.....6.000	5.480	FA.....	745,733	1,974,000	05/23/2017.	02/15/2024.
89838Q	AA	1	Boston University Sr Nt Sec.....	.....	..	.....1	1FE	9,000,000	...114.813	10,333,206	9,000,000	9,000,000	.....	.....	.....	.....4.061	4.061	AO.....	91,373	410,161	08/15/2018.	10/01/2048.
902494	AX	1	Tyson Foods Inc Sr Nt.....	.....	..	.....1	2FE	19,055,468	...107.234	20,240,493	18,875,000	18,967,276	(18,001)	.....	.....	.....3.950	3.833	FA.....	281,657	745,563	09/02/2014.	08/15/2024.
902494	AY	9	Tyson Foods Inc Sr Nt.....	.....	..	.....1	2FE	17,123,270	...122.094	19,535,008	16,000,000	17,040,607	(22,729)	.....	.....	.....5.150	4.698	FA.....	311,289	824,000	05/16/2016.	08/15/2044.
902494	BC	6	Tyson Foods Inc Sr Nt.....	.....	..	.....1	2FE	7,488,990	...106.329	8,506,336	8,000,000	7,549,469	50,228	.....	.....	.....3.550	4.450	JD.....	22,878	284,000	10/17/2018.	06/02/2027.
902494	BD	4	Tyson Foods Inc Sr Nt.....	.....	..	.....1	2FE	3,001,716	...114.493	3,434,787	3,000,000	3,001,622	(37)	.....	.....	.....4.550	4.546	JD.....	10,996	136,500	05/23/2017.	06/02/2047.
902494	BH	5	Tyson Foods Inc Sr Nt.....	.....	..	.....1	2FE	33,155,440	...125.916	42,811,406	34,000,000	33,167,658	12,065	.....	.....	.....5.100	5.266	MS.....	447,950	1,734,000	02/13/2019.	09/23/2048.
902494	BK	8	Tyson Foods Inc Sr Nt.....	.....	..	.....1	2FE	2,999,460	...113.360	3,400,812	3,000,000	2,999,544	84	.....	.....	.....4.350	4.352	MS.....	43,500	69,600	02/13/2019.	03/01/2029.
90261X	HK	1	Swiss Bank Corp-NY Sr Nt.....	.....	..	.....1	1FE	9,962,800	...100.110	10,011,000	10,000,000	9,998,110	7,987	.....	.....	.....2.350	2.432	MS.....	62,014	235,000	05/27/2015.	03/26/2020.
90265E	AK	6	UDR Inc Sr Nt.....	.....	..	.....1	2FE	3,990,800	...108.010	4,320,388	4,000,000	3,994,307	863	.....	.....	.....4.000	4.028	AO.....	40,000	160,000	09/15/2015.	10/01/2025.
90265E	AM	2	UDR Inc Sr MTN.....	.....	..	.....1	2FE	2,474,700	...104.873	2,621,828	2,500,000	2,476,571	1,871	.....	.....	.....3.500	3.644	JJ.....	43,750	43,750	04/30/2019.	07/01/2027.
90265E	AN	0	UDR Inc Sr Nt.....	.....	..	.....1	2FE	1,794,504	...104.799	1,912,574	1,825,000	1,796,704	2,200	.....	.....	.....3.500	3.725	JJ.....	29,453	31,938	04/11/2019.	01/15/2028.
90265E	AP	5	UDR Inc Sr Nt.....	.....	..	.....1	2FE	2,242,020	...111.694	2,233,874	2,000,000	2,238,209	(3,811)	.....	.....	.....4.400	2.862	JJ.....	37,889	.....	10/29/2019.	01/26/2029.
90265E	AR	1	UDR Inc Sr Nt.....	.....	..	.....1	2FE	13,091,429	...100.196	13,125,663	13,100,000	13,092,055	626	.....	.....	.....3.000	3.006	FA.....	148,467	.....	11/14/2019.	08/15/2031.
90265E	AS	9	UDR Inc Sr Nt.....	.....	..	.....1	2FE	2,488,925	...99.968	2,499,203	2,500,000	2,489,047	122	.....	.....	.....3.100	3.137	MN.....	17,222	.....	10/02/2019.	11/01/2034.
90290M	AB	7	US Foods Inc Sr Nt.....	.....	..	.....2	4FE	2,340,000	...103.000	2,317,500	2,250,000	2,283,258	(21,585)	.....	.....	.....5.875	4.810	JD.....	5,875	132,188	03/29/2017.	06/15/2024.
904764	AY	3	Unilever Cap Corp Sr Nt.....	.....	..	.....1	1FE	39,384,400	...104.443	41,777,320	40,000,000	39,530,098	56,172	.....	.....	.....2.900	3.080	MN.....	180,444	1,160,000	05/02/2017.	05/05/2027.
904764	BC	0	Unilever Cap Corp Sr Nt.....	LS...	..	1	1FE	16,250,685	...108.454	17,894,960	16,500,000	16,288,648	21,615	.....	.....	.....3.500	3.682	MS.....	158,813	577,500	03/19/2018.	03/22/2028.
906548	CN	0	Union Elec Co 1st Mtg Bd.....	.....	..	.....1	1FE	11,053,393	...110.988	12,319,635	11,100,000	11,054,788	847	.....	.....	.....4.000	4.024	AO.....	111,000	444,000	04/03/2018.	04/01/2048.
907818	DT	2	Union Pacific Corp Sr Nt.....	.....	..	.....1	1FE	7,695,800	...119.103	8,337,203	7,000,000	7,639,593	(15,101)	.....	.....	.....4.821	4.213	FA.....	140,613	337,470	01/08/2016.	02/01/2044.
907818	DY	1	Union Pacific Corp Nt.....	.....	..	.....1	1FE	6,131,031	...104.793	6,418,565	6,125,000	6,128,117	(561)	.....	.....	.....3.250	3.239	JJ.....	91,790	199,063	08/11/2014.	01/15/2025.
907818	EM	6	Union Pacific Corp Sr Nt.....	.....	..	.....2	1FE	1,593,918	...106.238	1,806,049	1,700,000	1,598,429	1,524	.....	.....	.....3.799	4.139	AO.....	16,146	64,583	12/22/2016.	10/01/2051.
907818	EW	4	Union Pacific Corp Sr Nt.....	.....	..	.....1	2FE	13,279,926	...118.124	15,946,781	13,500,000	13,286,340	5,502	.....	.....	.....4.500	4.600	MS.....	187,313	762,750	12/10/2018.	09/10/2048.
907818	EY	0	Union Pacific Corp Sr Nt.....	.....	..	.....1	2FE	28,383,851	...110.501	31,492,814	28,500,000	28,397,870	12,482	.....	.....	.....3.950	3.999	MS.....	347,106	1,413,442	12/20/2018.	09/10/2028.
907818	FB	9	Union Pacific Corp Sr Nt.....	.....	..	.....1	2FE	9,995,700	...109.323	10,932,290	10,000,000	9,996,123	423	.....	.....	.....3.700	3.705	MS.....	123,333	197,333	02/11/2019.	03/01/2029.
907818	FC	7	Union Pacific Corp Sr Nt.....	.....	..	.....1	2FE	19,859,400	...115.556	23,111,200	20,000,000	19,861,750	2,350	.....	.....	.....4.300	4.342	MS.....	286,667	458,667	02/11/2019.	03/01/2049.
90783R	AA	2	Union Pacific RR PTC Ser 2002-1.....	.....	..	.....1	1FE	869,534	...109.211	824,281	754,758	815,688	(13,955)	.....	.....	.....6.061	2.010	JJ.....	20,840	45,746	05/30/2013.	01/17/2023.
90932N	AA	1	United Airlines LBASS PTC Ser 2018-1 Cl.....	.....	..	.....1	2FE	11,944,810	...103.415	12,352,726	11,944,810	11,944,810	.....	.....	.....	.....4.600	4.601	MS.....	183,154	549,461	05/09/2018.	09/01/2027.
90964*	AG	0	United Bottling Mgt Co LLC Sr Nt Ser A.....	.....	..	.....1	2PL	10,000,000	...104.530	10,452,999	10,000,000	10,000,000	.....	.....	.....	.....3.990	3.990	JD.....	11,083	399,000	12/21/2016.	12/21/2026.
90964*	AH	8	United Bottling Mgt Co LLC Sr Nt Ser B.....	.....	..	.....2	2PL	8,000,000	...105.544	8,443,487	8,000,000	8,000,000	.....	.....	.....	.....4.240	4.240	JD.....	9,422	339,200	12/21/2016.	12/21/2031.
90982P	AA	5	United Cities Gas Co Nt Ser A.....	.....	..	.....1	1FE	1,041,000	...115.980	1,159,796	1,000,000	1,016,754	(2,253)	.....	.....	.....6.670	6.328	JD.....	2,964	66,700	01/16/2003.	12/15/2025.

SCHEDULE D - PART 1

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

E10.33

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
911312	AY 2	United Parcel Service Sr Nt.....				1	1FE	7,607,680	101.101	8,088,112	8,000,000	7,686,119		40,478			2.400	3.037	MN.....	24,533	192,000	01/11/2018.	11/15/2026.
911312	AZ 9	United Parcel Service Sr Nt.....				1	1FE	13,381,605	99.756	13,467,006	13,500,000	13,389,440		2,466			3.400	3.447	MN.....	58,650	459,000	10/19/2016.	11/15/2046.
911312	BM 7	United Parcel Service Sr Nt.....				1	1FE	15,108,384	105.196	16,410,607	15,600,000	15,188,223		44,522			3.050	3.434	MN.....	60,797	475,800	03/12/2018.	11/15/2027.
911312	BN 5	United Parcel Service Sr Nt.....				1	1FE	22,650,937	107.767	25,345,697	23,519,000	22,678,396		15,941			3.750	3.962	MN.....	112,695	881,963	06/18/2018.	11/15/2047.
911365	BG 8	United Rentals Inc Sr Nt.....				2	3FE	16,651,638	104.123	17,358,266	16,670,924	16,649,516		910			4.875	4.887	JJ.....	374,749	812,708	09/27/2018.	01/15/2028.
911365	BM 5	United Rentals Inc 2nd Lien.....				1	3FE	4,400,000	102.095	4,492,180	4,400,000	4,400,000					3.875	3.875	MN.....	26,996		10/21/2019.	11/15/2027.
91159H	HK 9	US Bancorp Sub Nt.....		LS...		1	1FE	29,758,279	106.322	31,415,906	29,548,000	29,665,813		(22,687)			3.600	3.507	MS.....	325,028	1,063,728	09/11/2015.	09/11/2024.
91159H	HM 5	US Bancorp Sub Nt MTN.....					1FE	2,976,405	104.115	3,123,438	3,000,000	2,982,499		2,451			3.100	3.202	AO.....	16,533	93,000	07/07/2017.	04/27/2026.
91159H	HN 3	US Bancorp Sr MT Nt.....					1FE	2,865,030	100.312	3,009,369	3,000,000	2,895,223		14,277			2.375	2.965	JJ.....	31,469	71,250	11/07/2017.	07/22/2026.
91159H	HR 4	US Bancorp Sr MTN Ser X.....				2	1FE	6,022,820	105.098	6,305,886	6,000,000	6,018,239		(2,209)			3.150	3.103	AO.....	33,600	189,000	11/20/2017.	04/27/2027.
913017	BP 3	United Technologies Corp Sr Nt.....				1	2FE	3,880,159	138.879	4,166,358	3,000,000	3,746,351		(26,223)			6.125	4.183	JJ.....	84,729	183,750	05/19/2014.	07/15/2038.
913017	BT 5	United Technologies Corp Sr Nt.....				1	2FE	7,084,115	119.892	7,792,993	6,500,000	7,018,627		(14,502)			4.500	3.955	JD.....	24,375	292,500	07/08/2015.	06/01/2042.
913017	CP 2	United Technologies Corp Sr Nt.....				1	2FE	8,601,195	114.715	9,894,177	8,625,000	8,602,342		445			4.050	4.066	MN.....	55,308	349,313	05/01/2017.	05/04/2047.
913017	CR 8	United Technologies Corp Sr Nt.....				2	2FE	30,000,000	104.940	31,481,970	30,000,000	30,000,000					3.125	3.125	MN.....	148,438	937,500	05/01/2017.	05/04/2027.
91324P	BZ 4	UnitedHealth Group Inc Sr Nt.....				1	1FE	9,128,930	102.009	9,180,783	9,000,000	9,042,667		(12,959)			2.750	2.591	FA.....	93,500	247,500	10/22/2012.	02/15/2023.
91324P	CD 2	UnitedHealth Group Inc Sr Nt.....				1	1FE	10,850,840	114.181	12,559,921	11,000,000	10,870,400		3,188			4.250	4.331	MS.....	137,653	467,500	02/25/2013.	03/15/2043.
91324P	CV 2	UnitedHealth Group Inc Sr Nt.....				1	1FE	18,977,226	104.749	19,902,310	19,000,000	18,985,308		2,112			3.100	3.114	MS.....	173,428	589,000	02/23/2016.	03/15/2026.
91412N	BC 3	University of Chicago Unsecured Nt.....				1	1FE	15,900,000	115.341	18,339,219	15,900,000	15,900,000					4.003	4.003	AO.....	159,119	636,477	09/06/2018.	10/01/2053.
91831A	AC 5	VRX Escrow Corp Sr Nt.....					4FE	6,487,750	103.323	6,509,349	6,300,000	6,412,199		(17,706)			6.125	5.729	AO.....	81,463	385,875	04/17/2015.	04/15/2025.
92343V	BR 4	Verizon Communications Inc Sr Nt.....				1	2FE	4,347,040	111.191	4,447,644	4,000,000	4,150,007		(36,785)			5.150	4.049	MS.....	60,656	206,000	02/07/2014.	09/15/2023.
92343V	BT 0	Verizon Communications Inc Sr Nt.....				1	2FE	43,628,086	146.827	54,325,842	37,000,000	43,043,043		(124,990)			6.550	5.328	MS.....	713,586	2,423,500	08/30/2018.	09/15/2043.
92343V	CK 8	Verizon Communications Inc Sr Nt.....				1	2FE	16,641,498	124.140	20,855,436	16,800,000	16,645,465		3,649			4.862	4.924	FA.....	294,961	816,816	12/20/2018.	08/21/2046.
92343V	CM 4	Verizon Communications Inc Sr Nt.....				1	2FE	1,144,422	128.999	1,160,990	900,000	1,143,855		(567)			5.012	3.631	FA.....	16,289		10/29/2019.	08/21/2054.
92343V	CX 0	Verizon Communications Inc Sr Nt.....				1	2FE	8,431,290	119.995	8,399,615	7,000,000	8,429,181		(2,109)			4.522	3.402	MS.....	93,203		12/03/2019.	09/15/2048.
92553P	AT 9	Viacom Inc Sr Nt.....				1	2FE	11,523,936	106.507	11,928,829	11,200,000	11,345,698		(36,657)			4.250	3.863	MS.....	158,667	476,000	08/27/2014.	09/01/2023.
92553P	AX 0	Viacom Inc Sr Nt.....				1	2FE	8,076,640	105.899	8,471,936	8,000,000	8,036,386		(7,751)			3.875	3.758	AO.....	77,500	310,000	04/14/2014.	04/01/2024.
927804	FA 7	Virginia Elec & Pwr Co Sr Nt Ser B.....				1	2FE	4,029,200	132.948	5,317,924	4,000,000	4,022,509		(822)			6.000	5.945	JJ.....	110,667	240,000	01/27/2009.	01/15/2036.
927804	FP 4	Virginia Elec & Pwr Co Sr Nt.....				1	2FE	5,497,360	119.610	6,578,534	5,500,000	5,497,663		54			4.650	4.653	FA.....	96,617	255,750	08/12/2013.	08/15/2043.
92826C	AD 4	Visa Inc Sr Nt.....				1	1FE	3,487,190	105.726	3,700,424	3,500,000	3,491,894		1,218			3.150	3.193	JD.....	5,206	110,250	12/09/2015.	12/14/2025.
92826C	AE 2	Visa Inc Sr Nt.....				1	1FE	11,435,380	117.960	12,975,556	11,000,000	11,382,940		(17,852)			4.150	3.849	JD.....	21,557	456,500	12/07/2016.	12/14/2035.
92826C	AF 9	Visa Inc Sr Nt.....				1	1FE	26,280,200	122.931	30,732,625	25,000,000	26,186,696		(26,447)			4.300	4.001	JD.....	50,764	1,075,000	03/28/2016.	12/14/2045.
92927K	B@ 0	WABCO Holdings Inc Sr Nt Ser E.....				1	2	15,546,900	102.573	16,677,133	16,258,850	16,258,850				(368,300)	1.200	1.200	JJ.....	97,553	197,934	11/15/2016.	11/15/2026.
92940P	AD 6	Westrock Company Sr Nt.....				1	2FE	21,890,052	113.819	24,584,904	21,600,000	21,885,971		(4,081)			4.900	4.708	MS.....	311,640	748,475	10/29/2019.	03/15/2029.
92940P	AE 4	Westrock Company Sr Nt.....				1	2FE	2,345,376	106.120	2,334,642	2,200,000	2,343,023		(2,353)			3.900	2.997	JD.....	7,150	45,522	10/29/2019.	06/01/2028.
92940P	AF 1	Westrock Company Sr Nt.....				1	2FE	1,545,516	109.713	1,535,988	1,400,000	1,544,354		(1,162)			4.200	3.172	JD.....	31,197	4,900	11/14/2019.	06/01/2032.
92979@	AB 8	Wacker Chemical Corp Sr Nt Ser B.....				1	2	21,000,000	100.236	21,049,507	21,000,000	21,000,000					3.490	3.490	AO.....	138,437	732,900	04/23/2013.	04/23/2020.
931142	CB 7	Wal-Mart Stores Inc Bd.....					1FE	10,230,770	129.620	14,258,222	11,000,000	10,416,478		22,408			5.250	5.769	MS.....	192,500	577,500	04/23/2009.	09/01/2035.
931142	CM 3	Wal-Mart Stores Inc Sr Nt.....					1FE	6,979,210	145.399	10,177,958	7,000,000	6,983,340		479			6.200	6.222	AO.....	91,622	434,000	04/08/2008.	04/15/2038.
931142	DB 6	Wal-Mart Stores Inc Sr Nt.....					1FE	10,185,400	140.670	14,066,970	10,000,000	10,158,175		(3,840)			5.625	5.498	AO.....	118,750	562,500	04/21/2011.	04/15/2041.
931142	DK 6	Wal-Mart Stores Inc Sr Nt.....					1FE	6,515,820	125.667	7,540,014	6,000,000	6,459,675		(11,046)			4.750	4.235	AO.....	70,458	285,000	05/20/2014.	10/02/2043.
931142	EE 9	Wal-Mart Stores Inc Sr Nt.....				1	1FE	3,987,760	110.179	4,407,172	4,000,000	3,989,332		1,051			3.700	3.737	JD.....	2,056	148,000	06/20/2018.	06/26/2028.

SCHEDULE D - PART 1

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

E10.34

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
931427	AQ 1		Walgreens Boots Alliance Sr Nt.....			1	2FE	4,987,400	101.744	5,087,215	5,000,000	4,991,427		1,173			3.450	3.480	JD.....	14,375	172,500	05/26/2016.	06/01/2026.
940663	AA 5		Washington University Nt.....			1	1FE	7,500,000	103.703	7,777,740	7,500,000	7,500,000					3.790	3.790	AO.....	60,008	284,250	04/22/2015.	10/15/2055.
941063	AQ 2		Waste Management Inc Co Gtd Nt.....			1	2FE	2,773,400	102.465	2,561,630	2,500,000	2,545,278		(37,594)			4.600	3.005	MS.....	38,333	115,000	05/31/2013.	03/01/2021.
94106L	AV 1		Waste Management Inc Co Gtd Nt.....			1	2FE	23,434,430	134.770	25,606,319	19,000,000	22,992,823		(121,752)			6.125	4.514	MN.....	100,212	1,163,750	11/20/2018.	11/30/2039.
94106L	AW 9		Waste Management Inc Co Gtd Nt.....			1	2FE	21,447,755	101.280	20,255,900	20,000,000	20,086,665		(170,334)			4.750	3.857	JD.....	2,639	950,000	08/31/2010.	06/30/2020.
94106L	BC 2		Waste Management Inc Sr Nt.....			1	2FE	50,385,695	112.401	57,549,158	51,200,000	50,431,805		15,573			4.100	4.194	MS.....	699,733	2,099,200	10/24/2018.	03/01/2045.
94106L	BE 8		Waste Management Inc Sr Nt.....			1	2FE	10,973,300	104.352	12,000,469	11,500,000	11,023,639		50,339			3.150	3.763	MN.....	46,288	362,250	01/08/2019.	11/15/2027.
94106L	BF 5		Waste Management Inc Sr Nt.....			1	2FE	1,999,880	103.240	2,064,798	2,000,000	1,999,921		41			2.950	2.951	JD.....	2,622	33,269	05/14/2019.	06/15/2024.
94106L	BH 1		Waste Management Inc Sr Nt.....			1	2FE	12,496,625	104.768	13,096,025	12,500,000	12,497,096		471			3.200	3.204	JD.....	17,778	225,556	05/14/2019.	06/15/2026.
948741	AH 6		Weingarten Realty Inv Sr Nt.....			1	2FE	6,496,395	102.405	6,656,312	6,500,000	6,498,927		404			3.375	3.382	MS.....	64,594	219,375	10/03/2012.	10/15/2022.
948741	AJ 2		Weingarten Realty Inv Sr Nt.....			1	2FE	19,905,600	102.434	20,486,880	20,000,000	19,965,591		9,694			3.500	3.556	AO.....	147,778		03/19/2013.	04/15/2023.
948741	AL 7		Weingarten Realty Inv Sr Nt.....			1	2FE	16,973,200	104.360	17,741,217	17,000,000	16,990,469		1,149			3.850	3.860	JD.....	54,542	654,500	08/02/2016.	06/01/2025.
948741	AM 5		Weingarten Realty Inv Sr Nt.....			1	2FE	7,938,243	100.518	7,956,016	7,915,000	7,946,788		1,458			3.250	3.181	FA.....	97,179	130,000	11/05/2019.	08/15/2026.
94974B	GL 8		Wells Fargo & Co Sub Nt.....				1FE	2,732,800	109.589	2,739,723	2,500,000	2,728,341		(4,459)			4.300	2.943	JJ.....	47,479		10/29/2019.	07/22/2027.
94974B	GQ 7		Wells Fargo & Co Sub Nt.....				1FE	25,305,690	122.328	31,193,666	25,500,000	25,318,709		3,399			4.900	4.949	MN.....	152,717	1,249,500	11/09/2015.	11/17/2045.
94974B	GT 1		Wells Fargo & Co MT Sub Nt.....				1FE	17,579,584	114.062	20,074,859	17,600,000	17,580,850		377			4.400	4.407	JD.....	36,569	774,400	06/07/2016.	06/14/2046.
95709T	AP 5		Westar Energy Inc 1st Mtg Bd.....			1	1FE	21,914,640	103.712	22,816,530	22,000,000	21,936,234		7,709			3.100	3.145	AO.....	170,500	682,000	02/27/2017.	04/01/2027.
96145D	AH 8		Westrock Co Sr Nt.....			1	2FE	31,450,140	107.533	33,872,801	31,500,000	31,454,860		4,719			4.000	4.021	MS.....	371,000	1,260,000	02/20/2019.	03/15/2028.
96188#	AA 6		WETT Holdings LLC Sr Sec Nt.....			1	2PL	10,666,667	105.732	11,278,127	10,666,667	10,666,667					4.310	4.334	MJSD.....	1,277	459,733	12/18/2014.	12/18/2024.
963320	AR 7		Whirlpool Corp Sr Nt.....			1	2FE	17,235,652	105.959	17,589,227	16,600,000	16,940,384		(74,841)			4.000	3.466	MS.....	221,333	664,000	02/16/2016.	03/01/2024.
963320	AW 6		Whirlpool Corp Sr Nt.....			1	2FE	5,262,272	111.424	5,236,905	4,700,000	5,254,893		(7,379)			4.750	3.214	FA.....	77,517		11/14/2019.	02/26/2029.
96949L	AC 9		Williams Partners LP Sr Nt.....			1	2FE	7,933,440	111.512	8,363,370	7,500,000	7,926,887		(4,032)			5.100	4.709	MS.....	112,625	229,500	10/29/2019.	09/15/2045.
96949L	AD 7		Williams Partners LP Sr Nt.....			1	2FE	312,930	104.306	318,133	305,000	312,819		(111)			3.750	3.347	JD.....	508	5,719	11/14/2019.	06/15/2027.
96949L	AE 5		Williams Partners LP Sr Nt.....			1	2FE	18,334,030	109.478	19,925,014	18,200,000	18,335,464		603			4.850	4.799	MS.....	294,233	737,200	10/29/2019.	03/01/2048.
96950F	AF 1		Williams Partners LP Sr Nt.....			1	2FE	28,328,911	124.071	33,623,133	27,100,000	28,263,783		(32,241)			6.300	5.922	AO.....	360,430	1,707,300	09/07/2017.	04/15/2040.
96950F	AK 0		Williams Partners LP Sr Nt.....			1	2FE	2,147,660	119.101	2,382,018	2,000,000	2,139,807		(2,982)			5.800	5.276	MN.....	14,822	116,000	03/02/2017.	11/15/2043.
976656	CG 1		Wisconsin Electric Power Co Sr Nt.....			1	1FE	3,975,040	112.217	4,488,660	4,000,000	3,977,730		509			4.250	4.287	JD.....	14,167	170,000	05/12/2014.	06/01/2044.
976657	AL 0		Wisconsin Energy Corp Sr Nt.....			1	2FE	1,024,580	106.184	1,061,839	1,000,000	1,015,384		(2,539)			3.550	3.240	JD.....	1,578	35,500	03/09/2016.	06/15/2025.
976826	BK 2		Wisconsin Pwr & Lt Co Sr Nt.....			1	1FE	9,991,400	109.067	10,906,670	10,000,000	9,992,262		177			4.100	4.105	AO.....	86,556	410,000	10/06/2014.	10/15/2044.
97786#	AP 7		Wolseley Cap Inc(Ferguson plc) Sr Unsec.....				2FE	20,000,000	103.958	20,791,597	20,000,000	20,000,000					3.510	3.510	MN.....	60,450	707,000	11/30/2017.	11/30/2026.
98389B	AR 1		Xcel Energy Inc Sr Nt.....			1	2FE	9,061,650	104.436	9,399,258	9,000,000	9,038,524		(6,413)			3.300	3.213	JD.....	24,750	297,000	03/03/2016.	06/01/2025.
98389B	AT 7		Xcel Energy Inc Sr Nt.....			2	2FE	6,498,245	101.085	6,570,538	6,500,000	6,499,182		356			2.600	2.606	MS.....	49,761	169,000	11/28/2016.	03/15/2022.
988498	AL 5		Yum Brands Inc Sr Nt.....			1	4FE	4,224,275	104.750	4,368,075	4,170,000	4,223,038		(1,237)			4.750	4.586	JJ.....	60,523		09/19/2019.	01/15/2030.
98877D	AC 9		ZF NA Capital Sr Nt.....			1	2FE	8,385,688	105.220	8,575,397	8,150,000	8,328,229		(29,270)			4.750	4.285	AO.....	66,672	387,125	02/14/2018.	04/29/2025.
98934K	AB 6		Zeneca Wilmington Gtd Deb.....				2FE	593,395	117.415	587,077	500,000	526,854		(6,075)			7.000	5.442	MN.....	4,472	35,000	02/25/2004.	11/15/2023.
98978V	AL 7		Zoetis Inc Sr Nt.....			2	2FE	12,923,610	102.833	13,368,290	13,000,000	12,939,167		6,898			3.000	3.069	MS.....	118,083	390,000	10/16/2017.	09/12/2027.
98978V	AM 5		Zoetis Inc Sr Nt.....			1	2FE	19,932,120	108.949	21,789,740	20,000,000	19,935,208		1,277			3.950	3.969	MS.....	239,194	790,000	10/17/2017.	09/12/2047.
008916	AC 2		Agrium Inc Sr Nt.....			1	2FE	4,070,528	123.214	4,337,147	3,520,000	3,821,336		(32,872)			7.800	6.284	FA.....	114,400	274,560	03/02/2010.	02/01/2027.
012873	AK 1		Alberta Energy Co Ltd Sr Nt.....			1	2FE	5,378,805	122.003	5,490,131	4,500,000	5,113,919		(35,332)			7.375	5.768	MN.....	55,313	331,875	07/23/2010.	11/01/2031.
067901	AH 1		Barrick Gold Corp Sr Nt.....			1	2FE	12,477,544	119.345	14,918,063	12,500,000	12,481,303		434			5.250	5.261	AO.....	164,063	656,250	06/14/2012.	04/01/2042.
136375	CD 2		Canadian Natl RR Co Sr Nt.....			1	1FE	16,816,400	103.282	17,557,940	17,000,000	16,903,484		18,026			2.950	3.076	MN.....	55,722	501,500	11/04/2014.	11/21/2024.

SCHEDULE D - PART 1

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

E10.35

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
136385	AG	6	Canadian Natural Resources Sr Nt.....	.....	A	.....	...2FE	...2,225,020	...123.173	...2,463,450	...2,000,000	...2,202,954	.....	.....(8,925)	.....	.....	...5.850	...4.891	FA.....	48,750	117,000	05/24/2017.	02/01/2035.
136385	AL	5	Canadian Natural Resources Sr Nt.....	.....	A	.....	...2FE	...9,569,680	...130.131	...10,410,496	...8,000,000	...9,483,932	.....	.....(50,484)	.....	.....	...6.250	...4.720	MS.....	147,222	500,000	04/05/2018.	03/15/2038.
136385	AX	9	Canadian Natural Resources Sr Nt.....	.....	A	1	...2FE	...55,103,087	...106.506	...58,844,731	...55,250,000	...55,180,150	.....	.....40,516	.....	.....	...3.850	...3.864	JD.....	177,260	...2,011,625	11/14/2019.	06/01/2027.
136385	AY	7	Canadian Natural Resources Sr Nt.....	.....	A	1	...2FE	...6,623,387	...121.605	...7,904,293	...6,500,000	...6,619,141	.....	.....(2,131)	.....	.....	...4.950	...4.828	JD.....	26,813	321,750	04/25/2018.	06/01/2047.
13645R	AP	9	Canadian Pacific Railway Sr Nt.....	.....	..	.....1	...2FE	...11,205,110	...104.818	...11,530,024	...11,000,000	...11,049,367	.....	.....(22,717)	.....	.....	...4.500	...4.268	JJ.....	228,250	495,000	01/10/2012.	01/15/2022.
13645R	AQ	7	Canadian Pacific Railway Sr Nt.....	.....	..	.....1	...2FE	...6,830,880	...132.861	...9,300,263	...7,000,000	...6,852,879	.....	.....3,185	.....	.....	...5.750	...5.922	JJ.....	185,597	402,500	11/28/2011.	01/15/2042.
13645R	AY	0	Canadian Pacific Railway Sr Nt.....	.....	A	1	...2FE	...24,977,000	...110.013	...27,503,175	...25,000,000	...24,980,513	.....	.....1,911	.....	.....	...4.000	...4.011	JD.....	83,333	1,000,000	05/14/2018.	06/01/2028.
292505	AG	9	EnCana Corp Nt.....	.....	..	.....1	...2FE	...10,774,000	...118.148	...11,814,760	...10,000,000	...10,648,859	.....	.....(19,663)	.....	.....	...6.500	...5.911	FA.....	270,833	650,000	03/28/2012.	02/01/2038.
292505	AJ	3	EnCana Corp Sr Nt.....	.....	..	.....1	...2FE	...4,322,637	...102.415	...4,403,828	...4,300,000	...4,306,024	.....	.....(3,048)	.....	.....	...3.900	...3.822	MN.....	21,428	167,700	12/18/2013.	11/15/2021.
448055	AD	5	Husky Energy Inc Sr Nt.....	.....	..	.....1	...2FE	...35,312,631	...130.263	...40,272,233	...30,916,000	...34,831,641	.....	.....(131,743)	.....	.....	...6.800	...5.642	MS.....	619,007	...2,102,288	04/06/2018.	09/15/2037.
67077M	AD	0	Nutrien Ltd Sr Nt.....	.....	A	1	...2FE	...2,372,410	...102.057	...2,551,415	...2,500,000	...2,400,944	.....	.....16,712	.....	.....	...3.000	...3.841	AO.....	18,750	.....	04/10/2018.	04/01/2025.
67077M	AG	3	Nutrien Ltd Sr Nt.....	.....	A	1	...2FE	...8,741,939	...116.220	...9,413,780	...8,100,000	...8,714,815	.....	.....(16,318)	.....	.....	...5.625	...5.034	JD.....	37,969	455,625	04/10/2018.	12/01/2040.
683715	AA	4	Open Text Corp Sr Nt.....	.....	A	1	...3FE	...17,979,750	...101.750	...18,009,750	...17,700,000	...17,821,781	.....	.....(36,155)	.....	.....	...5.625	...5.376	JJ.....	459,094	995,625	10/22/2015.	01/15/2023.
698900	AG	2	Encana Corp Sr Nt.....	.....	..	.....1	...2FE	...5,674,100	...122.353	...6,117,635	...5,000,000	...5,495,075	.....	.....(28,007)	.....	.....	...7.200	...6.018	MN.....	60,000	360,000	03/28/2012.	11/01/2031.
775109	AY	7	Rogers Communications Inc Sr Nt.....	.....	A	1	...2FE	...3,101,160	...107.018	...3,210,552	...3,000,000	...3,045,067	.....	.....(11,020)	.....	.....	...4.100	...3.667	AO.....	30,750	123,000	06/17/2014.	10/01/2023.
775109	AZ	4	Rogers Communications Inc Sr Nt.....	.....	A	1	...2FE	...8,197,200	...126.374	...9,478,080	...7,500,000	...8,126,705	.....	.....(13,804)	.....	.....	...5.450	...4.853	AO.....	102,188	408,750	04/14/2014.	10/01/2043.
775109	BB	6	Rogers Communications Inc Sr Nt.....	.....	A	1	...2FE	...10,915,410	...121.195	...13,331,406	...11,000,000	...10,923,699	.....	.....1,581	.....	.....	...5.000	...5.050	MS.....	161,944	550,000	03/03/2014.	03/15/2044.
775109	BE	0	Rogers Communications Inc Sr Nt.....	.....	A	1	...2FE	...10,127,600	...106.665	...10,666,510	...10,000,000	...10,090,374	.....	.....(13,450)	.....	.....	...3.625	...3.456	JD.....	16,111	362,500	02/09/2017.	12/15/2025.
775109	BF	7	Rogers Communications Inc Sr Nt.....	.....	A	2	...2FE	...28,733,440	...101.901	...31,079,897	...30,500,000	...29,214,357	.....	.....162,126	.....	.....	...2.900	...3.598	MN.....	113,019	884,500	12/02/2016.	11/15/2026.
867224	AA	5	Suncor Energy Inc Sr Nt.....	.....	A	1	...1FE	...501,090	...106.135	...530,674	...500,000	...500,827	.....	.....(156)	.....	.....	...3.600	...3.562	JD.....	1,500	18,000	02/28/2018.	12/01/2024.
867224	AB	3	Suncor Energy Inc Sr Nt.....	.....	A	.....	...1FE	...26,413,585	...109.157	...30,018,230	...27,500,000	...26,447,476	.....	.....19,476	.....	.....	...4.000	...4.235	MN.....	140,556	1,100,000	04/30/2018.	11/15/2047.
867229	AD	8	Suncor Energy Inc Sr Nt.....	.....	A	.....	...1FE	...1,297,130	...130.587	...1,305,874	...1,000,000	...1,294,612	.....	.....(2,518)	.....	.....	...5.950	...3.413	JD.....	4,958	29,750	10/29/2019.	12/01/2034.
893526	DJ	9	TransCanada Pipelines Ltd Sr Nt.....	.....	A	.....	...2FE	...1,027,968	...132.397	...1,059,179	...800,000	...1,027,113	.....	.....(855)	.....	.....	...6.100	...4.044	JD.....	4,067	24,400	11/14/2019.	06/01/2040.
89352H	AD	1	TransCanada Pipelines Ltd Sr Nt.....	.....	..	.....1	...2FE	...9,860,760	...130.492	...11,744,316	...9,000,000	...9,701,598	.....	.....(22,763)	.....	.....	...6.200	...5.507	AO.....	117,800	558,000	06/14/2011.	10/15/2037.
89352H	AL	3	TransCanada Pipelines Ltd Nt.....	.....	A	1	...2FE	...8,667,200	...115.951	...9,276,096	...8,000,000	...8,597,477	.....	.....(13,827)	.....	.....	...5.000	...4.486	AO.....	83,333	400,000	05/22/2014.	10/16/2043.
89352H	AM	1	TransCanada Pipelines Ltd Sr Nt.....	.....	A	2	...2FE	...3,860,972	...114.068	...3,878,309	...3,400,000	...3,857,917	.....	.....(3,055)	.....	.....	...4.625	...3.402	MS.....	52,417	.....	11/14/2019.	03/01/2034.
89352H	AW	9	TransCanada Pipelines Ltd Sr Nt.....	.....	A	1	...2FE	...41,785,133	...111.080	...46,653,390	...42,000,000	...41,808,807	.....	.....18,376	.....	.....	...4.250	...4.315	MN.....	228,083	1,785,000	12/13/2018.	05/15/2028.
89352H	AY	5	TransCanada Pipelines Ltd Sr Nt.....	.....	A	1	...2FE	...4,138,236	...118.289	...4,258,418	...3,600,000	...4,136,955	.....	.....(1,281)	.....	.....	...4.875	...3.984	MN.....	22,425	.....	11/14/2019.	05/15/2048.
89352H	AZ	2	TransCanada Pipelines Ltd Sr Nt.....	.....	A	2	...2FE	...8,975,520	...122.050	...10,984,536	...9,000,000	...8,975,606	.....	.....86	.....	.....	...5.100	...5.118	MS.....	135,150	424,575	10/10/2018.	03/15/2049.
941053	AH	3	Waste Connections Inc Sr Nt.....	.....	A	1	...2FE	...43,744,305	...111.520	...48,511,287	...43,500,000	...43,725,216	.....	.....(18,358)	.....	.....	...4.250	...4.178	JD.....	154,063	...1,925,781	02/22/2019.	12/01/2028.
941053	AJ	9	Waste Connections Inc Sr Nt.....	.....	A	1	...2FE	...19,434,645	...105.956	...20,661,342	...19,500,000	...19,438,781	.....	.....4,136	.....	.....	...3.500	...3.540	MN.....	113,750	369,688	04/22/2019.	05/01/2029.
98417E	AC	4	Xstrata Finance Canada Gtd Nt.....	.....	..	.....1	...2FE	...9,677,900	...121.588	...12,158,800	...10,000,000	...9,737,249	.....	.....7,090	.....	.....	...6.900	...7.163	MN.....	88,167	690,000	04/14/2008.	11/15/2037.
98417E	AK	6	Xstrata Finance Canada Sr Nt.....	.....	..	.....1	...2FE	...5,367,973	...104.577	...5,229,901	...5,001,000	...5,086,327	.....	.....(43,076)	.....	.....	...4.950	...3.994	MN.....	31,631	247,550	08/06/2012.	11/15/2021.
C9716#	AK	5	Waste Connections Inc. Sr Nt Ser 2017A T.....	.....	A	2	.....	...25,000,000	...102.658	...25,664,532	...25,000,000	...25,000,000	.....	.....	.....	.....	...3.490	...3.490	AO.....	172,076	872,500	04/20/2017.	04/20/2027.
000000	00	0	Transurban Queensland Finance Euro MTN.....	.....	D	1	...2FE	...14,757,194	...107.969	...16,740,609	...15,505,000	...14,832,559	.....	.....63,657	.....	.....	...4.500	...5.149	AO.....	139,545	697,725	11/27/2018.	04/19/2028.
000000	00	0	QEnergy Solar (Project Iron) Sr Sec Nt.....	.....	B	4	...2Z	...18,617,593	...100.000	...18,969,474	...18,969,474	...18,969,474	.....	.....	.....	.....351,882	...2.300	...2.301	JD.....	1,212	100,591	10/10/2019.	12/31/2038.
00507U	AF	8	Actavis Funding SCS Sr Nt.....	.....	D	1	...2FE	...5,111,050	...105.044	...5,252,190	...5,000,000	...5,057,941	.....	.....(11,801)	.....	.....	...3.850	...3.566	JD.....	8,556	192,500	02/27/2015.	06/15/2024.
00507U	AS	0	Actavis Funding SCS Sr Nt.....	.....	D	1	...2FE	...18,033,415	...105.091	...18,916,344	...18,000,000	...18,018,902	.....	.....(3,251)	.....	.....	...3.800	...3.777	MS.....	201,400	684,000	03/13/2015.	03/15/2025.
00507U	AU	5	Actavis Funding SCS Sr Nt.....	.....	D	1	...2FE	...10,171,600	...108.911	...10,891,130	...10,000,000	...10,157,475	.....	.....(3,236)	.....	.....	...4.750	...4.643	MS.....	139,861	475,000	03/13/2015.	03/15/2045.
00913R	AD	8	Air Liquide Fin Sr Nt.....	.....	D	1	...1FE	...15,441,410	...99.423	...15,410,519	...15,500,000	...15,458,935	.....	.....5,515	.....	.....	...2.500	...2.543	MS.....	101,181	387,500	09/22/2016.	09/27/2026.
00913R	AE	6	Air Liquide Fin Sr Nt.....	.....	D	1	...1FE	...12,247,150	...103.360	...12,403,176	...12,000,000	...12,230,877	.....	.....(5,233)	.....	.....	...3.500	...3.390	MS.....	109,667	420,000	10/03/2016.	09/27/2046.

SCHEDULE D - PART 1

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

1			2				Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9						12	13	14	15	16	17	18	19	20	21	22	
						NAIC Designation and Administrative Symbol		Rate Used to Obtain Fair Value	Fair Value						Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
CUSIP Identification			Description				Code	F o r e i g n	Bond CHAR				Par Value	Book/Adjusted Carrying Value												
00973R	AC	7	Aker BP ASA Sr Nt.....	D	1	3FE	.....	20,891,700	106.250	.....	21,728,125	.....	20,450,000	.....	20,756,086	.....	(84,322)	.....	5.875	5.365	MS.....	303,697	.....	1,201,438	05/30/2018.	03/31/2025.
00973R	AD	5	Aker BP ASA Sr Nt.....	D	1	2FE	.....	7,915,325	103.750	.....	8,165,125	.....	7,870,000	.....	7,910,904	.....	(4,421)	.....	4.750	4.619	JD.....	16,614	.....	182,759	06/12/2019.	06/15/2024.
046353	AM	0	AstraZeneca PLC Nt.....	D	1	2FE	.....	4,930,100	116.621	.....	5,831,065	.....	5,000,000	.....	4,935,165	.....	1,312	.....	4.375	4.460	MN.....	27,344	.....	218,750	11/10/2015.	11/16/2045.
046353	AT	5	AstraZeneca PLC Sr Nt.....	D	1	2FE	.....	5,975,400	111.087	.....	6,665,238	.....	6,000,000	.....	5,977,940	.....	1,967	.....	4.000	4.049	JJ.....	109,333	.....	220,000	08/14/2018.	01/17/2029.
05279#	AF	6	Autoliv ASP Inc Sr Nt Ser B.....	D	1	2FE	.....	11,000,000	101.198	.....	11,131,735	.....	11,000,000	.....	11,000,000	.....		.....	3.510	3.510	AO.....	72,930	.....	386,100	04/23/2014.	04/23/2021.
05541V	AE	6	BG Energy Cap PLC Co Gtd Nt.....	C	1	1FE	.....	5,952,600	103.307	.....	6,198,396	.....	6,000,000	.....	5,990,079	.....	5,244	.....	4.000	4.097	AO.....	50,667	.....	240,000	10/06/2011.	10/15/2021.
055451	AV	0	BHP Billiton Fin USA Ltd Sr Nt.....	D	1	1FE	.....	27,096,500	128.070	.....	32,017,600	.....	25,000,000	.....	26,876,826	.....	(43,576)	.....	5.000	4.483	MS.....	315,972	.....	1,250,000	05/21/2014.	09/30/2043.
05565Q	CJ	5	BP Capital Markets PLC Nt.....	C	1	1FE	.....	5,000,000	106.900	.....	5,344,975	.....	5,000,000	.....	5,000,000	.....		.....	3.994	3.994	MS.....	52,699	.....	199,700	09/23/2013.	09/26/2023.
05565Q	CZ	9	BP Capital Markets PLC Sr Nt.....	C	1	1FE	.....	3,000,000	102.550	.....	3,076,485	.....	3,000,000	.....	3,000,000	.....		.....	3.062	3.062	MS.....	26,537	.....	91,860	03/12/2015.	03/17/2022.
05565Q	DH	8	BP Capital Markets PLC Nt.....	D	.....	1FE	.....	13,373,290	109.061	.....	14,177,956	.....	13,000,000	.....	13,299,154	.....	(28,292)	.....	3.723	3.421	MN.....	44,366	.....	483,990	04/18/2017.	11/28/2028.
05565Q	DN	5	BP Capital Markets PLC Nt.....	D	.....	1FE	.....	3,579,894	105.230	.....	3,577,803	.....	3,400,000	.....	3,576,402	.....	(3,493)	.....	3.279	2.534	MS.....	31,588	.....		10/29/2019.	09/19/2027.
05567H	DC	7	BNP Paribas SIFMA MT Nt.....	C	.....	1FE	.....	10,000,000	125.560	.....	12,556,000	.....	10,000,000	.....	10,000,000	.....		.....	9.741	7.381	MJSD.....	48,707	.....	980,437	12/12/2007.	12/13/2027.
05578A	AJ	7	BPCE SA Sr Nt.....	D	.....	1FE	.....	12,859,730	103.873	.....	13,503,464	.....	13,000,000	.....	12,883,816	.....	12,406	.....	3.250	3.378	JJ.....	199,514	.....	422,500	01/08/2018.	01/11/2028.
05578Q	AD	5	BPCE SA Sub Nt.....	D	.....	2FE	.....	17,258,715	107.762	.....	18,858,298	.....	17,500,000	.....	17,331,260	.....	27,960	.....	4.500	4.711	MS.....	231,875	.....	787,500	08/15/2018.	03/15/2025.
05578Q	AE	3	BPCE SA Sub Nt.....	D	.....	2FE	.....	6,391,200	110.061	.....	6,603,654	.....	6,000,000	.....	6,303,918	.....	(42,056)	.....	4.875	3.952	AO.....	73,125	.....	292,500	11/15/2017.	04/01/2026.
05583J	AE	2	BPCE SA Sr Nt.....	D	.....	1FE	.....	15,540,426	112.111	.....	17,937,696	.....	16,000,000	.....	15,585,371	.....	37,623	.....	4.625	4.996	MS.....	224,056	.....	740,000	10/22/2018.	09/12/2028.
067316	AD	1	Bacardi LTD Sr Nt.....	D	1	2FE	.....	31,792,492	98.440	.....	31,254,732	.....	31,750,000	.....	31,779,112	.....	(4,030)	.....	2.750	2.735	JJ.....	402,608	.....	873,125	09/07/2016.	07/15/2026.
067316	AF	6	Bacardi LTD Sr Nt.....	D	1	2FE	.....	27,147,298	109.008	.....	28,669,209	.....	26,300,000	.....	27,099,597	.....	(47,701)	.....	4.700	4.254	MN.....	157,946	.....	618,050	05/29/2019.	05/15/2028.
067316	AH	2	Bacardi LTD Sr Nt.....	D	1	2FE	.....	8,749,926	116.188	.....	9,062,648	.....	7,800,000	.....	8,747,605	.....	(2,321)	.....	5.300	4.528	MN.....	52,823	.....	84,800	11/14/2019.	05/15/2048.
09659W	2C	7	BNP Paribas Sr Nt.....	D	.....	1FE	.....	9,926,600	104.534	.....	10,453,360	.....	10,000,000	.....	9,940,106	.....	6,472	.....	3.500	3.588	MN.....	43,750	.....	350,000	11/09/2017.	11/16/2027.
09659W	2F	0	BNP Paribas Sr Nt.....	D	.....	1FE	.....	11,984,532	111.127	.....	13,390,852	.....	12,050,000	.....	11,991,949	.....	5,414	.....	4.400	4.468	FA.....	201,771	.....	530,200	08/08/2018.	08/14/2028.
11042T	AA	1	British Airways Plc EETC.....	C	4	1FE	.....	7,038,195	105.880	.....	7,452,006	.....	7,038,195	.....	7,038,195	.....		.....	3.800	3.818	MJSD.....	8,172	.....	267,451	03/14/2018.	09/20/2031.
21684A	AB	2	Rabobank Nederland Sub Nt.....	D	.....	2FE	.....	4,827,089	132.316	.....	5,292,636	.....	4,000,000	.....	4,781,781	.....	(18,603)	.....	5.750	4.408	JD.....	19,167	.....	230,000	09/07/2017.	12/01/2043.
225401	AF	5	Credit Suisse Group Sr Nt.....	D	1	2FE	.....	28,498,920	106.557	.....	30,901,646	.....	29,000,000	.....	28,565,634	.....	38,804	.....	3.869	4.068	JJ.....	526,721	.....	1,122,010	04/11/2018.	01/12/2029.
23636T	AE	0	Danone SA Sr Nt.....	D	2	2FE	.....	15,000,000	102.159	.....	15,323,895	.....	15,000,000	.....	15,000,000	.....		.....	2.947	2.947	MN.....	72,447	.....	442,050	10/26/2016.	11/02/2026.
25156P	AR	4	Deutsche Telekom Co Gtd Nt.....	D	1	2FE	.....	22,610,076	118.058	.....	24,662,379	.....	20,890,000	.....	22,441,930	.....	(41,677)	.....	4.875	4.346	MS.....	325,318	.....	1,018,388	06/22/2016.	03/06/2042.
25156P	BA	0	Deutsche Telekom Nt.....	D	1	2FE	.....	37,952,500	105.315	.....	40,019,814	.....	38,000,000	.....	37,964,796	.....	4,313	.....	3.600	3.615	JJ.....	615,600	.....	1,368,000	01/09/2017.	01/19/2027.
25156P	BB	8	Deutsche Telekom Sr Nt.....	D	1	2FE	.....	40,700,580	111.683	.....	45,789,866	.....	41,000,000	.....	40,734,095	.....	25,285	.....	4.375	4.468	JD.....	49,826	.....	1,793,750	10/11/2018.	06/21/2028.
35177P	AX	5	France Telecom Sr Nt.....	D	1	2FE	.....	30,544,380	128.815	.....	36,325,830	.....	28,200,000	.....	30,479,420	.....	(57,107)	.....	5.375	4.778	JJ.....	707,350	.....	1,515,750	10/25/2018.	01/13/2042.
377373	AH	8	Glaxosmithkline Cap Inc Nt.....	D	1	1FE	.....	45,659,739	107.335	.....	49,427,721	.....	46,050,000	.....	45,687,730	.....	27,991	.....	3.375	3.474	JD.....	129,516	.....	1,062,028	03/21/2019.	06/01/2029.
40052V	AB	0	Grupo Bimbo SAB De CV Co Gtd Nt.....	C	1	2FE	.....	17,341,170	103.956	.....	17,672,554	.....	17,000,000	.....	17,082,950	.....	(37,661)	.....	4.500	4.251	JJ.....	331,500	.....	765,000	02/07/2012.	01/25/2022.
40052V	AD	6	Grupo Bimbo SAB De CV Sr Nt.....	D	1	2FE	.....	7,856,400	106.983	.....	8,558,608	.....	8,000,000	.....	7,869,638	.....	2,675	.....	4.875	4.991	JD.....	4,333	.....	390,000	06/24/2014.	06/27/2044.
40052V	AE	4	Grupo Bimbo SAB De CV Sr Nt.....	D	1	2FE	.....	14,966,400	104.628	.....	15,694,200	.....	15,000,000	.....	14,967,559	.....	554	.....	4.700	4.714	MN.....	99,875	.....	705,000	11/07/2017.	11/10/2047.
404280	AQ	2	HSBC Holdings PLC Sr Nt.....	D	.....	1FE	.....	2,325,252	126.493	.....	2,529,852	.....	2,000,000	.....	2,308,954	.....	(7,216)	.....	5.250	4.225	MS.....	31,208	.....	105,000	09/07/2017.	03/14/2044.
404280	BK	4	HSBC Holdings PLC Sr Nt Fix to Flt.....	D	2	1FE	.....	1,835,892	106.997	.....	1,925,942	.....	1,800,000	.....	1,833,112	.....	(2,781)	.....	4.041	3.747	MS.....	21,821	.....	36,369	04/11/2019.	03/13/2028.
404280	BT	5	HSBC Holdings PLC Sr Nt.....	C	2	1FE	.....	3,710,980	111.824	.....	3,913,847	.....	3,500,000	.....	3,697,562	.....	(13,418)	.....	4.583	3.797	JD.....	5,347	.....	160,405	04/17/2019.	06/19/2029.
404280	CC	1	HSBC Holdings PLC Sr Nt.....	D	2	1FE	.....	29,376,420	107.837	.....	31,703,931	.....	29,400,000	.....	29,377,504	.....	1,084	.....	3.973	3.982	MN.....	126,540	.....	584,031	05/23/2019.	05/22/2030.
423012	AD	5	Heineken NV Sr Nt.....	C	1	2FE	.....	4,990,550	102.067	.....	5,103,365	.....	5,000,000	.....	4,996,766	.....	938	.....	2.750	2.771	AO.....	34,375	.....	137,500	10/02/2012.	04/01/2023.
423012	AE	3	Heineken NV Sr Nt.....	C	1	2FE	.....	3,131,555	107.076	.....	3,747,646	.....	3,500,000	.....	3,163,993	.....	8,125	.....	4.000	4.691	AO.....	35,000	.....	140,000	09/15/2015.	10/01/2042.
423012	AF	0	Heineken NV Sr Nt.....	C	1	2FE	.....	7,199,920	105.990	.....	7,419,328	.....	7,000,000	.....	7,158,695	.....	(17,580)	.....	3.500	3.171	JJ.....	103,444	.....	245,000	08/03/2017.	01/29/2028.

SCHEDULE D - PART 1

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

E10.37

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5					8	9				12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
423012	AG	8	Heineken NV Sr Nt.....	.....	C	.....	1	2FE	9,922,100	...112.139	11,213,860	10,000,000	9,925,797	.....	.....	.....1,389	.....	.....	.....4.350	4.397	MS.....	111,167	435,000	03/20/2017.	03/29/2047.
44962L	AB	3	IHS Markit Ltd Sr Nt.....	.....	D	.....	1	2FE	1,642,395	...109.242	1,638,630	1,500,000	1,637,956	.....	.....	.....(4,439)	.....	.....	.....4.750	2.722	FA.....	26,917	.....	10/29/2019.	02/15/2025.
44962L	AC	1	IHS Markit Ltd Sr Nt.....	.....	D	.....	1	2FE	4,823,152	...105.446	5,224,849	4,955,000	4,849,878	.....	.....	.....14,520	.....	.....	.....4.000	4.397	MS.....	66,067	198,200	03/07/2018.	03/01/2026.
44962L	AF	4	IHS Markit Ltd Sr Nt.....	.....	D	.....	1	2FE	17,447,767	...111.377	19,156,758	17,200,000	17,432,764	.....	.....	.....(16,449)	.....	.....	.....4.750	4.550	FA.....	340,417	668,958	03/26/2019.	08/01/2028.
44962L	AH	0	IHS Markit Ltd Sr Nt.....	.....	D	.....	1	2FE	3,555,820	...103.905	3,636,675	3,500,000	3,554,428	.....	.....	.....(1,392)	.....	.....	.....3.625	3.225	MN.....	21,146	71,543	10/29/2019.	05/01/2024.
44962L	AJ	6	IHS Markit Ltd Sr Nt.....	.....	D	.....	1	2FE	23,751,618	...107.762	23,707,640	22,000,000	23,704,651	.....	.....	.....(46,967)	.....	.....	.....4.250	3.258	MN.....	155,833	433,772	11/14/2019.	05/01/2029.
449786	AY	8	Ing Bank NV Sub Nt.....	.....	D	.....	1	2FE	10,170,322	...110.994	10,322,414	9,300,000	9,815,127	.....	.....	.....(126,025)	.....	.....	.....5.800	4.173	MS.....	143,840	539,400	10/16/2017.	09/25/2023.
45326Y	A*	8	Incitec Pivot Limited Sr Nt.....	.....	D	.....	.....	2Z	5,000,000	...106.537	5,326,838	5,000,000	5,000,000	.....	.....	.....	.....	.....	.....4.030	4.030	AO.....	34,143	.....	10/30/2019.	10/30/2028.
45326Y	A@	6	Incitec Pivot Limited Sr Nt.....	.....	D	.....	.....	2Z	7,000,000	...107.681	7,537,686	7,000,000	7,000,000	.....	.....	.....	.....	.....	.....4.130	4.130	AO.....	48,986	.....	10/30/2019.	10/30/2030.
456837	AH	6	ING Groep NV Sr Nt.....	.....	D	.....	.....	1FE	13,482,315	...107.835	14,557,739	13,500,000	13,486,523	.....	.....	.....1,576	.....	.....	.....3.950	3.966	MS.....	136,275	533,250	03/21/2017.	03/29/2027.
456837	AM	5	ING Groep NV Sr Nt.....	.....	D	.....	.....	1FE	42,852,940	...113.474	48,793,863	43,000,000	42,867,884	.....	.....	.....12,006	.....	.....	.....4.550	4.593	AO.....	483,690	1,956,500	09/25/2018.	10/02/2028.
456873	AD	0	Ingersoll-Rand Lux Finance Nt.....	.....	D	.....	1	2FE	21,013,222	...107.396	22,123,535	20,600,000	21,006,253	.....	.....	.....(6,969)	.....	.....	.....3.800	3.537	MS.....	217,444	256,500	10/29/2019.	03/21/2029.
456873	AE	8	Ingersoll-Rand Lux Finance Sr Nt.....	.....	D	.....	1	2FE	4,274,988	...104.624	4,289,564	4,100,000	4,270,755	.....	.....	.....(4,233)	.....	.....	.....3.500	2.748	MS.....	39,861	.....	10/29/2019.	03/21/2026.
500472	AE	5	Koninklijke Philips Electronic Sr Nt.....	.....	C	.....	1	2FE	14,044,940	...120.248	16,834,720	14,000,000	14,039,276	.....	.....	.....(950)	.....	.....	.....5.000	4.979	MS.....	206,111	700,000	03/28/2012.	03/15/2042.
62947Q	AY	4	NXP BV Sr Nt.....	.....	D	.....	1	2FE	580,003	...116.889	584,444	500,000	579,492	.....	.....	.....(511)	.....	.....	.....5.550	3.415	JD.....	2,313	.....	12/06/2019.	12/01/2028.
62954H	AA	6	NXP BV Sr Nt.....	.....	D	.....	1	2FE	7,880,550	...106.083	7,956,218	7,500,000	7,876,714	.....	.....	.....(3,836)	.....	.....	.....3.875	2.994	JD.....	10,495	145,313	12/04/2019.	06/18/2026.
62954H	AB	4	NXP BV Sr Nt.....	.....	D	.....	1	2FE	7,764,220	...108.138	7,894,103	7,300,000	7,758,473	.....	.....	.....(5,747)	.....	.....	.....4.300	3.497	JD.....	11,335	156,950	11/14/2019.	06/18/2029.
65504L	AD	9	Noble Hldg Intl Co Gtd Nt.....	.....	C	.....	1	5FE	15,621,606	...38.000	5,814,000	15,300,000	15,572,278	.....	.....	.....(6,638)	.....	.....	.....6.200	6.047	FA.....	395,250	948,600	07/22/2010.	08/01/2040.
65557C	AD	5	Nordea Bank AB Sr Nt.....	.....	C	.....	.....	1FE	2,519,395	...102.981	2,574,533	2,500,000	2,502,480	.....	.....	.....(2,284)	.....	.....	.....4.875	4.776	JJ.....	56,536	121,875	02/02/2011.	01/14/2021.
685218	AB	5	Orange SA Sr Nt.....	.....	D	.....	1	2FE	11,148,840	...132.762	13,276,220	10,000,000	11,041,985	.....	.....	.....(22,762)	.....	.....	.....5.500	4.767	FA.....	221,528	550,000	10/22/2014.	02/06/2044.
714264	AK	4	Pernod Ricard SA Sr Nt.....	LS...	C	.....	1	2FE	42,806,466	...123.536	43,855,422	35,500,000	42,519,129	.....	.....	.....(116,770)	.....	.....	.....5.500	4.120	JJ.....	900,319	1,100,000	11/14/2019.	01/15/2042.
714264	AM	0	Pernod Ricard SA Sr Nt.....	.....	C	.....	1	2FE	18,310,620	...103.853	18,693,576	18,000,000	18,211,396	.....	.....	.....(29,399)	.....	.....	.....3.250	3.047	JD.....	37,375	585,000	06/30/2016.	06/08/2026.
78467K	B#	3	SSE Plc Sr Nt Ser B.....	.....	B	.....	.....	2	49,102,800	...106.592	48,045,070	45,073,800	45,073,800	.....	.....	.....	.....	.....1,710,200	3.050	3.050	JD.....	95,469	1,339,493	06/06/2016.	06/06/2026.
80105N	AG	0	Sanofi - Aventis - ADR Sr Nt.....	.....	C	.....	1	1FE	14,846,400	...102.706	15,405,915	15,000,000	14,977,369	.....	.....	.....17,403	.....	.....	.....4.000	4.126	MS.....	153,333	600,000	03/22/2011.	03/29/2021.
822582	BF	8	Shell International Finance Sr Nt.....	.....	C	.....	1	1FE	28,477,788	...119.382	33,426,904	28,000,000	28,457,009	.....	.....	.....(10,464)	.....	.....	.....4.375	4.267	MN.....	170,139	1,225,000	09/07/2017.	05/11/2045.
822582	BX	9	Shell International Finance Sr Nt.....	.....	D	.....	.....	1FE	9,552,500	...101.673	10,167,300	10,000,000	9,668,070	.....	.....	.....43,984	.....	.....	.....2.500	3.052	MS.....	75,694	250,000	04/20/2017.	09/12/2026.
822582	CB	6	Shell International Finance Sr Nt.....	.....	D	.....	1	1FE	1,984,600	...110.932	2,218,646	2,000,000	1,986,060	.....	.....	.....1,288	.....	.....	.....3.875	3.969	MN.....	10,333	77,500	11/07/2018.	11/13/2028.
82481L	AD	1	Shire Acq Inv Ireland DA Sr Nt.....	.....	D	.....	1	2FE	15,560,985	...103.060	17,004,818	16,500,000	15,820,726	.....	.....	.....86,647	.....	.....	.....3.200	3.902	MS.....	143,733	528,000	11/18/2016.	09/23/2026.
82620K	AF	0	Siemens Financieringsmat Sr Nt.....	.....	D	.....	1	1FE	20,844,180	...118.850	24,958,584	21,000,000	20,856,920	.....	.....	.....2,993	.....	.....	.....4.400	4.445	MN.....	87,267	924,000	05/18/2015.	05/27/2045.
82620K	AL	7	Siemens Financieringsmat Nt.....	.....	D	.....	1	1FE	29,913,900	...99.471	29,841,240	30,000,000	29,940,106	.....	.....	.....8,031	.....	.....	.....2.350	2.382	AO.....	148,833	705,000	09/06/2016.	10/15/2026.
82620K	AM	5	Siemens Financieringsmat Nt.....	.....	D	.....	1	1FE	13,949,740	...101.290	14,180,656	14,000,000	13,953,161	.....	.....	.....1,075	.....	.....	.....3.300	3.319	MS.....	136,033	462,000	09/06/2016.	09/15/2046.
830505	AT	0	Skandinaviska Enskilda Banken Sr Nt.....	.....	D	.....	.....	1FE	1,493,595	...99.736	1,496,045	1,500,000	1,497,755	.....	.....	.....1,286	.....	.....	.....1.875	1.965	MS.....	8,438	28,125	09/06/2016.	09/13/2021.
87656X	B@	9	Tate & Lyle Intl Fin PLC Sr Nt Ser A.....	.....	D	.....	.....	2IF	15,000,000	...100.582	15,087,294	15,000,000	15,000,000	.....	.....	.....	.....	.....	.....3.310	3.310	MN.....	57,925	.....	11/19/2019.	11/19/2029.
88166J	AA	1	Teva Pharm Fin IV BV St Nt.....	.....	C	.....	1	3FE	2,316,954	...97.875	2,203,166	2,251,000	2,268,875	.....	.....	.....(9,193)	.....	.....	.....3.650	3.206	MN.....	11,640	82,162	05/14/2014.	11/10/2021.
88167A	AF	8	Teva Pharmaceuticals NE Sr Nt.....	.....	C	.....	1	3FE	16,921,880	...72.000	12,240,000	17,000,000	16,928,082	.....	.....	.....1,550	.....	.....	.....4.100	4.126	AO.....	174,250	697,000	08/02/2016.	10/01/2046.
892331	AB	5	Toyota Motor Corp Sr Nt.....	.....	D	.....	.....	1FE	1,000,000	...102.082	1,020,819	1,000,000	1,000,000	.....	.....	.....	.....	.....	.....3.183	3.183	JJ.....	14,235	31,830	07/10/2018.	07/20/2021.
892331	AD	1	Toyota Motor Corp Sr Nt.....	.....	D	.....	.....	1FE	17,504,060	...109.834	19,220,915	17,500,000	17,503,559	.....	.....										

SCHEDULE D - PART 1

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

E10.38

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
902674	XN	5	UBS AG London BRH Sr Nt.....	D		2	1FE	19,943,725	125.296	25,059,100	20,000,000	19,945,121			931			4.500	4.517	JD.....	12,500	900,000	06/21/2018.	06/26/2048.
90351D	AB	3	UBS Group Funding Sr Nt.....	D			1FE	18,964,790	108.805	20,672,893	19,000,000	18,977,985			3,332			4.125	4.148	MS.....	211,177	783,750	02/05/2016.	09/24/2025.
90352J	AC	7	UBS Grp Fdg Switzerland Sr Nt.....	C		2	1FE	4,000,000	109.293	4,371,728	4,000,000	4,000,000						4.253	4.253	MS.....	46,310	170,120	03/16/2017.	03/23/2028.
91020Q	B#	3	United Energy Dist Pty Ltd Sr Nt.....	C			1	25,000,000	109.053	27,263,245	25,000,000	25,000,000						4.090	4.090	FA.....	397,639	511,250	02/11/2019.	02/11/2029.
91889D	AF	3	Valaris PLC Sr Nt.....	D		1	5FE	7,175,958	45.000	3,150,000	7,000,000	7,175,114			(844)			5.750	5.561	AO.....	100,625	201,250	07/31/2019.	10/01/2044.
92857W	BJ	8	Vodafone Group PLC Sr Nt.....	D		1	2FE	19,740,167	108.627	20,639,187	19,000,000	19,673,267			(66,900)			4.125	3.383	MN.....	67,490	391,875	06/03/2019.	05/30/2025.
92857W	BK	5	Vodafone Group PLC Sr Nt.....	D		1	2FE	64,088,954	110.876	69,851,754	63,000,000	64,071,674			(37,648)			4.375	4.127	MN.....	237,344	2,220,313	07/29/2019.	05/30/2028.
92857W	BM	1	Vodafone Group PLC Sr Nt.....	C		1	2FE	8,368,259	120.122	8,528,676	7,100,000	8,365,119			(3,140)			5.250	4.173	MN.....	32,098	186,375	11/14/2019.	05/30/2048.
92857W	BS	8	Vodafone Group PLC Sr Nt.....	D		1	2FE	3,372,120	115.970	3,479,097	3,000,000	3,371,158			(962)			4.875	4.144	JD.....	4,875	73,125	10/29/2019.	06/19/2049.
F3152*	AE	4	Ermewa Holding SAS Sr Nt Ser B.....	D			2Z	10,000,000	98.905	9,890,529	10,000,000	10,000,000						3.600	3.600	JJ.....	20,000		12/11/2019.	12/11/2031.
F3152*	AF	1	Ermewa Holding SAS Sr Nt Ser C.....	D			2Z	20,000,000	98.705	19,741,008	20,000,000	20,000,000						3.770	3.770	JJ.....	41,889		12/11/2019.	12/11/2034.
F3789@	AA	1	First State DH SAS (Project Ki Sr Secure.....	B			2IF	26,021,120	106.560	27,720,689	26,014,160	26,014,160					(6,960)	2.421	2.421	JD.....	3,499	475,844	04/05/2019.	04/04/2033.
G0369@	AX	4	Anglian Water Services Fin plc Sr Sec Nt.....	B		1	1FE	29,086,000	106.034	28,113,734	26,514,000	26,514,000					1,006,000	2.930	2.930	AO.....	138,108	754,270	04/27/2016.	04/27/2026.
G0754#	AD	9	Babcock Intl Grp Sr Nt Ser B.....	D		1	2	11,000,000	103.471	11,381,792	11,000,000	11,000,000						5.640	5.640	MS.....	179,227	620,400	03/17/2011.	03/17/2021.
G1591#	AV	4	Britvic Plc Sr Nt.....	B		1	2	11,214,900	102.035	12,174,082	11,931,300	11,931,300					452,700	2.520	2.520	FA.....	109,410	285,995	02/15/2017.	02/20/2027.
G1591#	BB	7	Britvic Plc Sr Nt Ser H (EUR).....	B			2	21,092,400	99.703	20,123,455	20,183,400	20,183,400					(457,200)	0.310	0.379	JD.....	2,607	81,847	06/05/2018.	06/17/2028.
G1591#	BD	3	Britvic Plc Sr Nt Ser J (GBP).....	B			2	9,375,100	99.940	9,274,332	9,279,900	9,279,900					352,100	1.928	1.629	JD.....	7,354	180,270	06/05/2018.	06/17/2030.
G2479@	AC	3	Covent Garden Group Holdings Sr Nt Ser A.....	B		1	1PL	28,727,000	101.917	31,075,582	30,491,100	30,491,100					1,156,900	2.280	2.280	MN.....	90,762	676,135	11/14/2016.	11/14/2026.
G2616#	AM	3	DCC plc Gtd Sr Nt Ser C.....	B			2	36,843,500	106.844	37,139,235	34,760,300	34,760,300					(787,400)	1.960	1.960	MS.....	204,391	680,512	09/13/2017.	09/13/2027.
G2616#	AS	0	DCC plc Sr Nt Ser A.....	D			2	12,000,000	108.900	13,067,987	12,000,000	12,000,000						4.550	4.550	AO.....	131,950	273,000	04/04/2019.	04/04/2026.
G2730#	AE	2	Derwent London Sr Nt Ser C.....	B			1	13,109,000	104.454	13,847,512	13,257,000	13,257,000					148,000	2.680	2.680	JJ.....	149,023	162,931	01/31/2019.	01/31/2026.
G2730#	AF	9	Derwent London Sr Nt Ser D.....	B			1	20,974,400	106.704	22,633,105	21,211,200	21,211,200					236,800	2.870	2.870	JJ.....	255,342	279,171	01/31/2019.	01/31/2029.
G294A@	AD	1	Dyson Finance Ltd Sr Nt Ser A.....	B			1	16,194,332	99.380	16,470,261	16,573,060	16,573,060					163,177	0.490	0.490	MS.....	23,911	88,465	03/28/2017.	03/15/2027.
G294A@	AE	9	Dyson Finance Ltd Sr Nt Ser B.....	B			1	16,194,332	99.785	16,537,478	16,573,060	16,573,060					163,177	0.580	0.580	MS.....	28,303	103,225	03/28/2017.	03/15/2029.
G2956@	AP	6	ABP Acq UK Ltd Sr Nt Ser A.....	B		1	2	15,245,000	108.310	14,358,605	13,257,000	13,257,000					503,000	3.430	3.430	MS.....	123,784	439,692	09/23/2015.	09/23/2025.
G3076*	AD	8	Envol Investments Ltd Sr Sec Nt.....	B			2PL	21,031,200	112.303	22,666,650	20,183,400	20,183,400					(457,200)	2.780	2.780	JD.....	3,117	564,201	06/29/2018.	06/29/2030.
G4273*	AA	3	Hammerson plc Sr Nt.....	D			1	20,000,000	101.991	20,398,174	20,000,000	20,000,000						3.970	3.970	JD.....	30,878	794,000	02/06/2014.	06/17/2021.
G4588#	BQ	3	Intermediate Capital Group Plc Sr Nt.....	D			2	10,000,000	106.929	10,692,903	10,000,000	10,000,000						4.760	4.760	AO.....	88,589	238,000	04/24/2019.	04/24/2024.
G4622#	AE	9	Howard de Walden Sr Nt Ser B.....	C		1		10,000,000	102.959	10,295,906	10,000,000	10,000,000						4.320	4.321	JJ.....	198,000	432,000	09/16/2011.	09/16/2021.
G4622#	AL	3	Howard de Walden Sr Nt Ser A.....	B			1	17,205,500	104.199	17,957,718	17,234,100	17,234,100					653,900	2.540	2.540	AO.....	99,709	417,010	09/14/2016.	09/14/2031.
G4622#	AN	9	Howard de Walden Sr Nt Ser A.....	B			1	23,020,200	110.440	26,353,767	23,862,600	23,862,600					842,400	3.010	3.010	JJ.....	343,171	337,677	01/09/2019.	01/09/2034.
G6076#	AA	3	Midland Motorways Grp Ltd (M6) Sr Sec Nt.....	B		4	2PL	34,681,400	108.861	37,522,598	34,468,200	34,468,200					1,307,800	3.120	3.120	JD.....	2,987	1,052,654	11/28/2017.	12/31/2042.
G6750*	AC	6	The 1887 Co Ltd Priv Pl Sr Nt Ser C.....	B		1	2	30,876,000	104.167	27,618,818	26,514,000	26,514,000					1,006,000	2.840	2.840	AO.....	129,683	732,692	04/29/2015.	04/29/2025.
G6970*	AK	2	Peel Ports PP Fin Ltd Gtd Sr Nt Ser 11.....	B			2PL	44,530,500	101.276	46,991,666	46,399,500	46,399,500					1,760,500	2.800	2.800	JJ.....	544,936	1,238,132	06/24/2017.	06/26/2029.
G7334@	AB	9	RRPF Engine Leasing Ltd. Sr Nt Sec.....	C			2FE	13,000,000	109.265	14,204,439	13,000,000	13,000,000						4.130	4.131	FA.....	208,794	536,900	06/13/2018.	06/13/2030.
G7334@	AM	5	RRPF Engine Leasing Ltd. Sr Nt.....	D			2FE	3,000,000	111.042	3,331,257	3,000,000	3,000,000						4.460	4.460	FA.....	52,033	66,900	02/11/2019.	06/13/2028.
G7334@	AY	9	RRPF Engine Leasing Ltd. Sr Nt Ser EE.....	D			2FE	12,000,000	112.154	13,458,494	12,000,000	12,000,000						4.610	4.610	MN.....	75,297		11/12/2019.	06/13/2028.
G7605#	AD	5	Roadster Finance DAC Nt.....	B		4	2FE	15,897,465	112.499	17,677,959	15,713,881	15,713,881					(355,955)	3.110	3.110	JD.....	35,295	486,501	12/05/2018.	12/05/2036.
G7737#	AD	6	SGN MidCo Limited Sr Sec Nt Ser B.....	B			2PL	25,131,600	106.931	25,516,540	23,862,600	23,862,600					905,400	3.020	3.020	MS.....	214,193	699,695	03/14/2018.	03/14/2033.
G7898#	AA	7	Scotland Gas Networks plc Ser C Sr Nt.....	B			2	11,771,100	105.275	12,560,702	11,931,300	11,931,300					452,700	2.740	2.740	MS.....	85,362	314,181	09/27/2018.	09/27/2030.
G7996#	AA	8	Segro Plc Sr Nt Ser A.....	B			1PL	37,513,600	106.987	38,388,711	35,881,600	35,881,600					(812,800)	1.770	1.770	FA.....	236,400	633,972	08/17/2017.	08/17/2027.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	g n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
G8056*	AH	2	Severn Trent Water LTD Sr Nt Ser B.....	.....	B	.....	.....2	17,063,800	...104.866	18,072,786	17,234,100	17,234,100	.....	.....	.....	.....653,900	2.720	2.720	MN.....	70,315	457,771	11/07/2018.	11/07/2028.
G8279@	AA	6	South East Water Ltd Sr Nt.....	.....	B	.....	.....2	9,944,800	...105.785	11,219,183	10,605,600	10,605,600	.....	.....	.....	.....660,800	2.940	2.940	MS.....	90,943	.....	09/16/2019.	09/16/2031.
G8287#	AA	4	Southern Gas Networks plc Ser A Sr Nt.....	.....	B	.....	.....2	11,771,100	...105.275	12,560,702	11,931,300	11,931,300	.....	.....	.....	.....452,700	2.740	2.740	MS.....	85,362	314,181	09/27/2018.	09/27/2030.
G8781@	AD	1	Thames Water Utilities LTD Sr Sec Nt Ser.....	.....	B	.....	.....1	49,336,000	...101.167	46,940,793	46,399,500	46,399,500	.....	.....	.....	.....1,760,500	2.450	2.450	MS.....	312,617	1,101,330	03/22/2018.	04/22/2028.
G9284#	AY	3	Vitol Finance Ltd Sr Nt.....	.....	C	1	2	25,000,000	...103.289	25,822,300	25,000,000	25,000,000	.....	.....	.....	.....	.....5.740	5.740	JJ.....	609,875	1,435,000	07/28/2011.	07/28/2021.
J0835#	AM	9	Costco Wholesale Japan Ltd Sr Nt.....	.....	B	.....	.....1	50,732,807	...97.523	48,487,855	49,719,179	49,719,179	.....	.....	.....	.....(1,013,629)	0.280	0.280	FA.....	49,885	.....	08/22/2019.	08/22/2029.
L0175#	AE	2	Alpha Trains Finance SA Sr Nt.....	.....	B	.....	.....2IF	17,841,600	...100.195	17,975,844	17,940,800	17,940,800	.....	.....	.....	.....99,200	1.380	1.380	JD.....	688	41,264	10/30/2019.	09/30/2031.
L2289#	AA	9	DH Japan Finance SA Sr Nt Ser A.....	.....	B	.....	.....1	29,509,924	...98.163	30,368,138	30,936,378	30,936,378	.....	.....	.....	.....304,597	0.300	0.300	MN.....	12,890	92,056	05/11/2017.	05/11/2027.
L2836*	AA	1	EHl Int Fin Sarl Gtd Sr Nt Ser 2015-C.....	.....	B	.....	.....1	40,183,500	...105.707	41,485,101	39,245,500	39,245,500	.....	.....	.....	.....(889,000)	1.966	1.966	FA.....	317,200	776,314	02/03/2015.	02/05/2024.
L8367#	AD	5	Shurgard Luxembourg Sarl Sr Nt Ser A.....	.....	..	.....	.....1	12,325,500	...109.031	13,448,187	12,334,300	12,334,300	.....	.....	.....	.....(279,400)	2.620	2.620	JD.....	5,386	323,649	06/25/2015.	06/25/2025.
L8367#	AE	3	Shurgard Luxembourg Sarl Sr Nt Ser B2.....	.....	..	.....	.....1	12,325,500	...111.341	13,733,130	12,334,300	12,334,300	.....	.....	.....	.....(279,400)	2.770	2.770	JD.....	5,694	342,178	06/25/2015.	06/25/2027.
N6510@	AC	7	Nutreco NV Sr Nt.....	.....	D	.....	.....1	10,000,000	...103.306	10,330,584	10,000,000	10,000,000	.....	.....	.....	.....	.....4.220	4.220	JJ.....	199,278	422,000	07/11/2012.	07/11/2022.
N6587*	AA	1	Alliance Automotive Netherland Sr Nt Ser.....	.....	B	.....	.....2	7,812,000	...104.811	8,226,734	7,849,100	7,849,100	.....	.....	.....	.....37,100	1.550	1.550	MN.....	10,476	59,773	05/28/2019.	05/31/2029.
N6587*	AB	9	Alliance Automotive Netherland Sr Nt Ser.....	.....	B	.....	.....2	11,160,000	...106.317	11,921,347	11,213,000	11,213,000	.....	.....	.....	.....53,000	1.740	1.740	MN.....	16,801	95,857	05/28/2019.	05/31/2031.
N6777#	AG	4	Overseas Assistance Fin BV Sr Nt.....	.....	D	.....	.....1	6,000,000	...100.631	6,037,876	6,000,000	6,000,000	.....	.....	.....	.....	.....5.000	5.002	JD.....	833	355,652	03/30/2012.	03/30/2024.
N7334#	AT	0	Wereldhave NV Sr Nt Ser A.....	.....	D	.....	.....1	25,000,000	...109.022	27,255,485	25,000,000	25,000,000	.....	.....	.....	.....	.....4.610	4.610	JD.....	54,424	1,152,500	12/14/2015.	12/14/2025.
N7591#	AA	9	Rotterdam World Gateway BV Sr Sec Nt.....	.....	B	.....	.....4	20,877,700	...106.962	20,389,109	19,062,100	19,062,100	.....	.....	.....	.....(431,800)	2.470	2.470	JD.....	1,308	474,193	04/06/2018.	03/31/2036.
P3596#	AA	1	EVM Energia del Valle de MX Sr Sec Nt.....	.....	D	.....	.....4	19,741,698	...109.050	21,528,322	19,741,698	19,741,698	.....	.....	.....	.....	.....6.190	6.191	JD.....	3,394	1,211,828	07/31/2018.	06/30/2037.
Q0458*	AF	6	AquaSure Finance Pty Ltd Sr Sec Nt.....	.....	D	.....	.....4	13,817,021	...110.149	15,219,272	13,817,021	13,817,021	.....	.....	.....	.....	.....4.320	4.320	JJ.....	280,209	293,474	01/15/2019.	01/12/2034.
Q0697#	AA	4	Ausgrid Finance Pty Ltd Gtd Sr Nt Ser A.....	.....	D	.....	.....2FE	40,000,000	...103.937	41,574,817	40,000,000	40,000,000	.....	.....	.....	.....	.....3.500	3.500	AO.....	350,000	1,400,000	09/06/2017.	10/01/2027.
Q1297#	AH	1	CSL Finance Pty Ltd Sr Nt Ser A.....	.....	B	.....	.....1	49,684,298	...102.112	50,707,405	49,658,597	49,658,597	.....	.....	.....	.....838,418	0.755	0.755	OCT...	86,440	365,065	10/08/2015.	10/08/2023.
Q1629#	AN	7	Brisbane Airport Corp Pty Ltd Sr Sec Nt.....	.....	D	.....	.....2	13,000,000	...104.829	13,627,716	13,000,000	13,000,000	.....	.....	.....	.....	.....3.820	3.820	JD.....	22,071	496,600	06/15/2017.	06/15/2027.
Q1629#	AT	4	Brisbane Airport Corp Pty Ltd Sr Sec Nt.....	.....	D	.....	.....2	25,000,000	...103.259	25,814,681	25,000,000	25,000,000	.....	.....	.....	.....	.....3.620	3.620	FA.....	377,083	.....	08/01/2019.	08/01/2029.
Q2308#	AA	1	Charter Hall Investment MgtLtd Sr Gtd Nt.....	.....	C	.....	.....2FE	6,180,060	...106.834	6,410,024	6,000,000	6,170,999	.....	.....(9,061)	.....	.....	.....3.940	3.499	MN.....	24,953	118,200	07/16/2019.	05/23/2027.
Q2308#	AC	7	Charter Hall Investment MgtLtd Sr Gtd Nt.....	.....	C	.....	.....2FE	11,165,400	...108.201	11,902,066	11,000,000	11,159,086	.....	.....(6,314)	.....	.....	.....4.040	3.854	MN.....	46,909	343,400	07/16/2019.	05/23/2029.
Q2308*	AA	5	Charter Hall Retail Mgmt Ltd Sr Gtd Nt.....	.....	D	.....	.....2FE	7,500,000	...104.271	7,820,301	7,500,000	7,500,000	.....	.....	.....	.....	.....3.550	3.550	JJ.....	117,594	266,250	07/22/2015.	07/22/2027.
Q2308*	AB	3	Charter Hall Retail Mgmt Ltd Sr Nt Ser A.....	.....	D	.....	.....1	16,000,000	...105.376	16,860,093	16,000,000	16,000,000	.....	.....	.....	.....	.....3.760	3.760	MN.....	81,884	601,600	05/12/2016.	05/12/2026.
Q2312*	AA	9	Charter Hall Funds Management Sr Nt Ser.....	.....	D	.....	.....2PL	10,000,000	...112.311	11,231,131	10,000,000	10,000,000	.....	.....	.....	.....	.....4.610	4.610	FA.....	162,631	461,000	08/24/2018.	08/24/2028.
Q3080#	AA	3	DWPF Finance Pty Ltd Sr Nt Ser A.....	.....	D	.....	.....1	3,000,000	...110.754	3,322,610	3,000,000	3,000,000	.....	.....	.....	.....	.....4.140	4.140	MN.....	13,455	124,200	05/22/2018.	05/22/2030.
Q3080#	AB	1	DWPF Finance Pty Ltd Sr Nt.....	.....	D	.....	.....1	3,000,000	...111.737	3,352,124	3,000,000	3,000,000	.....	.....	.....	.....	.....4.190	4.190	MN.....	13,618	125,700	05/22/2018.	05/22/2031.
Q3080#	AE	5	DWPF Finance Pty Ltd Sr Nt Ser E.....	.....	D	.....	.....1Z	30,000,000	...99.480	29,843,902	30,000,000	30,000,000	.....	.....	.....	.....	.....2.930	2.930	AO.....	180,683	.....	10/17/2019.	10/17/2031.
Q3189*	AK	5	Dexus Funds Mgmt Ltd Sr Nt.....	.....	D	.....	.....1	25,000,000	...105.554	26,388,604	25,000,000	25,000,000	.....	.....	.....	.....	.....3.640	3.640	MN.....	78,361	910,000	11/30/2017.	11/30/2029.
Q3629#	AL	7	ETSA Utilities Finance Pty Ltd Sr Nt Ser.....	.....	D	.....	.....1	10,000,000	...101.483	10,148,301	10,000,000	10,000,000	.....	.....	.....	.....	.....3.060	3.060	FA.....	119,850	306,000	08/10/2016.	08/10/2026.
Q3629#	AM	5	ETSA Utilities Finance Pty Ltd Sr Nt Ser.....	.....	D	.....	.....1	16,000,000	...101.776	16,284,230	16,000,000	16,000,000	.....	.....	.....	.....	.....3.160	3.160	FA.....	198,027	505,600	08/10/2016.	08/10/2028.
Q3629#	AQ	6	ETSA Utilities Finance Pty Ltd Sr Nt Ser.....	.....	D	.....	.....1	25,000,000	...105.541	26,385,222	25,000,000	25,000,000	.....	.....	.....	.....	.....3.630	3.630	FA.....	378,125	.....	08/01/2019.	08/01/2030.
Q3971@	AG	4	GPT RE Limited Sr Nt.....	.....	D	.....	.....1	28,000,000	...106.133	29,717,263	28,000,000	28,000,000	.....	.....	.....	.....	.....3.630	3.630	JD.....	31,057	1,016,400	12/20/2017.	12/20/2029.
Q4822#	AA	4	ISPT Finance Pty Ltd Sr Nt.....	.....	B	.....	.....1	33,670,000	...105.885	37,170,785	35,105,000	35,105,000	.....	.....	.....	.....1,435,000	3.380	3.380	FA.....	405,404	.....	08/28/2019.	08/28/2029.
Q5601@	AA	0	LLITST Finance Pty Ltd Sr Nt.....	.....	D	.....	.....2FE	7,000,000	...110.259	7,718,142	7,000,000	7,000,000	.....	.....	.....	.....	.....4.300	4.300	AO.....	68,561	150,500	04/09/2019.	04/09/2029.
Q5433#	AA	2	Landbridge Port Ops Pty Ltd Nt.....	.....	B	.....	.....2Z	28,785,250	...100.000	29,839,250	29,839,250	29,839,250	.....	.....	.....	.....1,054,000	3.794	3.795	JD.....	3,102	307,063	09/23/2019.	07/16/2029.
Q6235#	AT	9	Mirvac Group Fin Ltd Sr Nt.....	.....	D	.....	.....1PL	10,000,000	...109.644	10,964,431	10,000,000	10,000,000	.....	.....	.....	.....	.....4.080	4.080	MS.....	116,733	102,000	06/18/2019.	09/18/2030.
Q6291#	AC	7	Monash University Sr Nt.....	.....	D	.....	.....1IF	15,000,000	...106.517	15,977,533	15,000,000	15,000,000	.....	.....	.....	.....	.....3.640	3.640	JJ.....	259,350	546,000	01/10/2017.	01/10/2032.

SCHEDULE D - PART 1

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

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
					3	4	5			NAIC Designation and Administrative Symbol	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	Rate Used to Obtain Fair Value	Fair Value		Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion												Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Q6518#	AD	2	NSW Ports Fin Co Pty Ltd Sr Sec Nt Ser A.....			.....	D	1	2	10,000,000	...104.142	10,414,238	10,000,000	10,000,000	.....	.....	.....	.....	.....3.710	3.710	JJ.....	164,889	371,000	01/21/2016.	01/21/2026.	
Q6518#	AE	0	NSW Ports Fin Co Pty Ltd Sr Nt Ser B.....			.....	D	.....	.....2FE	12,000,000	...105.235	12,628,237	12,000,000	12,000,000	.....	.....	.....	.....	.....3.860	3.860	MN.....	73,340	463,200	11/04/2015.	11/04/2028.	
Q6518#	AF	7	NSW Ports Fin Co Pty Ltd Sr Sec Nt Ser A.....			.....	D	.....	.....2FE	5,000,000	...106.554	5,327,715	5,000,000	5,000,000	.....	.....	.....	.....	.....4.010	4.010	JJ.....	94,681	200,500	07/11/2018.	07/11/2030.	
Q6518#	AG	5	NSW Ports Fin Co Pty Ltd Sr Sec Nt Ser B.....			.....	D	.....	.....2FE	4,000,000	...108.277	4,331,082	4,000,000	4,000,000	.....	.....	.....	.....	.....4.160	4.160	AO.....	36,978	166,400	04/11/2018.	04/11/2033.	
Q6518@	AA	0	NSW Elec Networks Fin Pty Ltd Sr Sec Nt.....			.....	D	1	2	17,000,000	...100.302	17,051,307	17,000,000	17,000,000	.....	.....	.....	.....	.....3.080	3.080	MS.....	152,717	523,600	09/16/2016.	09/16/2026.	
Q6518@	AE	2	NSW Elec Networks Fin Pty Ltd Sr Nt Ser.....			.....	D	.....	.....2FE	37,000,000	...103.016	38,116,017	37,000,000	37,000,000	.....	.....	.....	.....	.....3.550	3.550	AO.....	273,646	1,313,500	10/16/2017.	10/16/2027.	
Q6568@	AA	9	Network Finance Company Pty Lt Sr Sec Nt.....			.....	D	.....	.....2	25,000,000	...103.929	25,982,184	25,000,000	25,000,000	.....	.....	.....	.....	.....3.500	3.501	AO.....	213,889	875,000	02/14/2018.	02/14/2028.	
Q6646*	AB	5	New Term Fing Co Pty Ltd Nt Ser B.....			.....	D	.....	.....2	4,000,000	...104.929	4,197,155	4,000,000	4,000,000	.....	.....	.....	.....	.....3.830	3.830	MS.....	45,534	153,200	09/15/2015.	09/14/2027.	
Q6993#	AA	2	Novion RE Ltd Sr Nt Ser A.....			.....	D	1	1FE	12,000,000	...105.237	12,628,452	12,000,000	12,000,000	.....	.....	.....	.....	.....3.670	3.670	JD.....	14,680	440,400	12/19/2014.	12/19/2025.	
Q7450@	AE	0	Perth Airport Pty Ltd Sr Nt.....			.....	D	1	2FE	11,000,000	...103.047	11,335,155	11,000,000	11,000,000	.....	.....	.....	.....	.....3.500	3.500	JJ.....	183,944	385,000	07/09/2015.	07/09/2025.	
Q7450@	AJ	9	Perth Airport Pty Ltd Sr Nt Ser C.....			.....	D	.....	.....2IF	25,000,000	...101.833	25,458,315	25,000,000	25,000,000	.....	.....	.....	.....	.....3.450	3.450	MS.....	280,313	.....	09/04/2019.	09/04/2029.	
Q7740#	AC	2	Precinct Properties NZ Ltd Sr Sec Nt Ser.....			.....	D	.....	.....2	22,000,000	...108.654	23,903,890	22,000,000	22,000,000	.....	.....	.....	.....	.....4.280	4.280	JJ.....	431,567	.....	07/16/2019.	07/16/2029.	
Q7740#	AD	0	Precinct Properties NZ Ltd Sr Sec Nt Ser.....			.....	D	.....	.....2	8,000,000	...110.192	8,815,343	8,000,000	8,000,000	.....	.....	.....	.....	.....4.380	4.380	JJ.....	160,600	.....	07/16/2019.	07/16/2031.	
Q9194*	AA	7	Transurban Queensland Fin Pty Sr Sec Nt.....			.....	D	1	2FE	11,000,000	...106.484	11,713,223	11,000,000	11,000,000	.....	.....	.....	.....	.....4.160	4.160	MS.....	125,840	457,600	09/22/2015.	09/22/2025.	
Q9194*	AE	9	Transurban Queensland Fin Pty Sr Sec Nt.....			.....	D	1	2FE	15,000,000	...102.442	15,366,229	15,000,000	15,000,000	.....	.....	.....	.....	.....3.450	3.450	JD.....	15,813	517,500	12/20/2016.	12/20/2026.	
Q9194*	AL	3	Transurban Queensland Fin Pty Sr Sec Nt.....			.....	D	.....	.....2FE	26,000,000	...106.037	27,569,546	26,000,000	26,000,000	.....	.....	.....	.....	.....3.960	3.960	MN.....	131,560	514,800	05/15/2019.	05/15/2029.	
Q9396#	AK	7	Victoria Pwr Netwk Fin Pty Ltd Sr Nt Ser.....			.....	D	1	1	9,000,000	...99.585	8,962,645	9,000,000	9,000,000	.....	.....	.....	.....	.....2.760	2.760	AO.....	54,510	248,400	10/12/2016.	10/12/2026.	
Q9396#	AQ	4	Victoria Pwr Netwk Fin Pty Ltd Sr Nt Ser.....			.....	D	.....	.....1IF	15,000,000	...103.196	15,479,365	15,000,000	15,000,000	.....	.....	.....	.....	.....3.360	3.360	MS.....	155,400	.....	09/10/2019.	09/10/2029.	
Q9883#	AB	7	Z Energy Ltd Sr Nt Ser B.....			.....	D	.....	.....2	8,000,000	...106.445	8,515,610	8,000,000	8,000,000	.....	.....	.....	.....	.....4.040	4.040	JJ.....	158,907	323,200	01/04/2018.	01/04/2028.	
W1004@	AB	3	Akelius Residential Property A Sr Nt.....			.....	D	.....	.....2FE	25,000,000	...111.552	27,888,110	25,000,000	25,000,000	.....	.....	.....	.....	.....5.130	5.130	JD.....	99,750	1,282,500	12/03/2018.	12/03/2026.	
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....								.....	...18,345,068,224	XXX	...19,698,023,978	...18,157,192,023	...18,294,626,178	0	(7,120,113)	0	13,874,807	XXX	XXX	XXX	..182,462,365	..634,396,851	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																										
000759	CR	9	American Business Fin Svcs Inc RMBS Ser.....				..		4	4FM	1,204,110	...77.143	929,096	1,204,386	1,203,247			11		3.980	4.004	MON...	3,995	34,185	06/07/2002.	07/15/2033.
000759	CV	0	American Business Fin Svcs Inc RMBS Ser.....				..		4	4FM	1,907,659	...74.616	1,641,551	2,200,011	1,907,659					5.902	8.008	MON...	10,820	56,175	09/19/2002.	09/15/2033.
00253C	HB	6	Aames Mtg Tr RMBS Ser 2001-3 CI M1.....				..		4	4FM	1,605,334	...94.104	1,515,119	1,610,043	1,604,420			(130)		6.950	7.028	MON...	9,325	88,382	09/07/2001.	11/25/2031.
00253C	HH	3	Aames Mtg Tr RMBS Ser 2001-4 CI A4.....				..		4	1FM	82,900	...101.935	84,539	82,934	83,278			(304)		6.530	6.186	MON...	451	5,418	11/30/2001.	04/25/2031.
00253C	HK	6	Aames Mtg Tr RMBS Ser 2001-4 CI M1.....				..		4	3FM	352,006	...99.978	352,096	352,173	357,158			(850)		7.150	6.860	MON...	2,098	22,952	11/30/2001.	01/25/2032.
00253C	HS	9	Aames Mtg Tr RMBS Ser 2002-1 CI M1.....				..		4	1FM	94,792	...66.520	183,316	275,582	94,792					5.148	24.176	MON...	1,182	14,346	03/14/2002.	06/25/2032.
02149H	AW	0	Countrywide Alternative Ln Tr RMBS Ser 2.....				..		4	4FM	2,406,229	...83.462	2,362,792	2,830,996	2,406,229					5.750	9.727	MON...	13,565	162,249	01/26/2007.	03/25/2037.
02660T	ER	0	American Home Mtg Inv Tr RMBS Ser 2005-2.....				..		4	1FM	129,627	...96.080	125,843	130,978	130,471			474		5.064	5.235	MON...	553	5,000	08/26/2005.	09/25/2035.
040104	BW	0	Argent Securities Inc RMBS Ser 2003-WD C.....				..		4	1FM	122,846	...108.264	133,056	122,900	117,305			(8,440)		4.214	4.939	MON...	432	5,568	09/22/2003.	10/25/2033.
04541G	AS	1	Asset Backed Securities Corp RMBS Ser 20.....				..		4	1FM	164,943	...101.556	161,213	158,742	160,056			(497)		7.615	7.270	MON...	1,007	13,114	02/16/2001.	03/21/2029.
105667	AB	5	Bravo Mtg Loan Trust RMBS Ser 2006-1 CI.....				..		4	1FM	720,107	...99.954	1,266,743	1,267,325	720,107			(14,987)		2.032	8.917	MON...	429	32,774	04/28/2006.	07/25/2036.
12558M	BM	3	CIT Group Home Eq Loan Tr RMBS Ser 2003-.....				..		4	1FM	621,150	...102.284	631,588	617,484	619,948					5.170	5.140	MON...	2,660	31,924	04/06/2004.	10/20/2032.
126673	DQ	2	CWABS Inc RMBS Ser 2004-7 CI MF1.....				..		4	1FM	2,705,180	...100.776	2,732,325	2,711,296	2,705,180					5.251	5.294	MON...	11,864	134,752	08/30/2004.	12/25/2034.
12667F	4S	1	Countrywide Alternative Ln Tr RMBS Ser 2.....				..		4	2FM	1,410,198	...98.002	1,435,259	1,464,523	1,410,198					5.500	6.110	MON...	6,712	80,372	02/23/2005.	04/25/2035.
12667G	FD	0	Countrywide Alternative Ln Tr RMBS Ser 2.....				..		4	2FM	572,338	...102.471	582,746	568,694	569,024			(60)		5.500	5.456	MON...	2,607	31,278	03/07/2005.	05/25/2035.
12668B	RZ	8	CWMBS Inc RMBS Ser 2006-6CB CI 1A4.....				..		4	1FM	586,598	...98.422	672,653	683,434	586,598					5.500	9.145	MON...	3,132	37,552	04/21/2006.	05/25/2036.
126694	E9	5	CWHL Inc RMBS Ser 2006-OA4 CI A1.....				..		4	4FM	3,476,730	...46.982	3,045,596	6,482,542	3,476,730			334,775		3.199	22.436	MON...	17,300	217,389	03/01/2007.	04/25/2046.
152314	DP	2	Centex Home Equity Loan Tr RMBS Ser 2001.....				..		4	4FM	874,236	...86.365	755,097	874,307	872,514			(49)		5.742	5.781	MON...	4,184	51,344	06/06/2001.	07/25/2032.
16678R	DU	8	Chevy Chase Mtg Funding Corp RMBS Ser 20.....			.....	..	.....	.....4																	

SCHEDULE D - PART 1

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

E10.41

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
17306U	CE	6	Citifinancial Mtg Sec Inc RMBS Ser 2004-.....	.....	..	4	1FM	21,119	101.614	21,461	21,120	21,094	.....	(2)	.....	.....	4.346	4.357	MON...	76	918	03/24/2004.	04/25/2034.
17307G	MC	9	Citigroup Mtg Loan Trust RMBS Ser 2004-H.....	.....	..	4	1FM	118,193	97.399	114,994	118,064	118,145	.....	(9)	.....	.....	2.122	2.098	MON...	41	3,040	03/30/2006.	12/25/2034.
17326Q	AA	1	Citigroup Mortgage Ln Trust Inc RMBS Ser.....	.....	..	4	1FM	4,800,865	100.593	4,770,067	4,741,961	4,799,493	.....	(1,372)	.....	.....	3.000	2.856	MON...	11,855	59,275	07/25/2019.	09/25/2064.
225458	XJ	2	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	4	1FM	119,413	104.460	127,203	121,772	120,248	.....	63	.....	.....	5.375	5.694	MON...	545	4,825	08/29/2005.	07/25/2035.
24763L	FN	5	Delta Funding Home Eq Ln Tr RMBS Ser 199.....	.....	..	4	1FM	109,697	99.936	109,637	109,708	109,524	.....	(10)	.....	.....	7.030	7.108	MON...	643	4,076	05/28/1999.	08/15/2030.
251510	AW	3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS.....	.....	..	4	1FM	30,311	101.145	30,664	30,317	30,290	.....	(5)	.....	.....	5.470	5.452	MON...	138	1,652	09/23/2003.	09/25/2033.
251510	FX	6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C.....	.....	..	4	1FM	692,552	99.553	734,840	738,142	692,552	.....	.....	.....	.....	5.300	6.460	MON...	3,260	36,547	08/17/2005.	09/25/2035.
251563	CB	6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI.....	.....	..	4	1FM	63,309	101.961	64,568	63,326	64,415	.....	192	.....	.....	5.240	4.890	MON...	277	3,318	01/16/2004.	12/25/2033.
294754	AS	5	Equity One ABS Inc RMBS Ser 2002-1 CI M1.....	.....	..	4	1FM	635,280	98.460	625,497	635,281	634,450	.....	(19)	.....	.....	4.074	4.082	MON...	2,157	18,392	02/15/2002.	08/25/2032.
337925	ES	6	First Plus Home Ln Owner Tr RMBS Ser 199.....	.....	..	4	6FM	360,668	47.000	165,834	352,839	165,834	.....	(1,283)	.....	.....	7.510	7.367	MON...	2,208	26,498	07/18/2001.	12/10/2024.
36226M	AE	3	GRMT Mtg Loan Tr RMBS Ser 2001-1A CI A5.....	.....	..	4	1FM	98,878	100.084	98,957	98,874	98,559	.....	(6)	.....	.....	6.650	6.703	MON...	548	6,575	05/10/2001.	07/20/2031.
36228F	3Q	7	GS Mortgage Securities Corp RMBS Ser 200.....	.....	..	4	1FM	31,580	101.533	32,065	31,581	31,531	.....	(4)	.....	.....	4.935	4.941	MON...	130	1,559	05/25/2004.	04/25/2034.
36242D	DE	0	GS Mortgage Securities Corp RMBS Ser 200.....	.....	..	4	1FM	2,049,088	102.310	2,096,485	2,049,154	2,045,429	.....	89	.....	.....	5.687	5.699	MON...	9,711	112,738	08/13/2004.	06/25/2034.
38218Q	AA	8	Goodgreen Trust LBASS Ser 2017-2A CI A.....	.....	..	4	1FE	19,899,073	101.423	20,184,272	19,901,178	19,899,180	.....	57	.....	.....	3.260	3.283	MON...	28,835	668,791	11/08/2017.	10/15/2053.
45254N	GA	9	IMPAC CMB Tr RMBS Ser 2003-11 CI 2A1.....	.....	..	4	1FM	93,790	96.767	92,140	95,219	93,939	.....	(443)	.....	.....	2.632	3.320	MON...	42	3,002	10/11/2007.	10/25/2033.
45254N	PV	3	IMPAC CMB Tr RMBS Ser 2005-5 CI A2.....	.....	..	4	1FM	686,832	99.032	694,824	701,618	686,832	.....	.....	.....	.....	2.232	2.636	MON...	218	19,278	10/11/2007.	08/25/2035.
45254T	PM	0	IMPAC Secd Assets CMN Owner Tr RMBS Ser.....	.....	..	4	1FM	30,483	100.581	30,660	30,483	30,444	.....	(2)	.....	.....	4.123	4.118	MON...	105	1,266	05/19/2004.	08/25/2034.
45254T	TN	4	IMPAC Secd Assets CMN Owner Tr RMBS Ser.....	.....	..	4	1FM	1,195,922	97.093	1,161,161	1,195,922	1,195,922	.....	.....	.....	.....	2.142	2.152	MON...	356	31,768	03/29/2006.	05/25/2036.
466247	MU	4	JP Morgan Mtg Tr RMBS Ser 2005-S1 CI 2A3.....	.....	..	4	1FM	1,200,845	101.748	1,211,804	1,190,982	1,192,415	.....	(446)	.....	.....	5.500	5.427	MON...	5,459	65,504	01/13/2005.	01/25/2035.
52518R	CD	6	Lehman Structured Sec Corp RMBS Ser 2005.....	.....	..	4	5FM	70,556	101.437	146,336	144,262	70,556	.....	.....	.....	.....	2.182	20.552	MON...	43	3,659	05/22/2006.	09/26/2045.
576434	A2	0	Master Asset Securitization Tr RMBS Ser.....	.....	..	4	4FM	752,949	92.297	688,069	745,494	744,507	.....	(3,658)	.....	.....	5.500	5.380	MON...	3,417	40,937	01/13/2005.	01/25/2035.
576434	J5	4	Master Asset Securitization Tr RMBS Ser.....	.....	..	4	1FM	1,353,566	105.850	1,407,669	1,329,878	1,336,532	.....	(1,770)	.....	.....	5.500	5.289	MON...	6,095	73,143	02/16/2005.	03/25/2035.
576434	N2	6	Master Asset Securitization Tr RMBS Ser.....	.....	..	4	2FM	322,309	99.650	326,668	327,815	324,385	.....	137	.....	.....	5.500	5.726	MON...	1,502	18,030	03/31/2005.	04/25/2035.
576434	UH	5	Master Asset Securitization Tr RMBS Ser.....	.....	..	4	1FM	2,236	101.011	2,258	2,236	2,236	.....	.....	.....	.....	5.143	5.146	MON...	10	119	08/10/2004.	08/25/2034.
57643M	JM	7	Master Asset Securitization Tr RMBS Ser.....	.....	..	4	1FM	1,953,638	102.752	2,045,750	1,990,969	1,965,430	.....	(1,229)	.....	.....	5.750	6.007	MON...	9,540	114,481	10/25/2006.	12/25/2034.
589929	XZ	6	Merrill Lynch Mtg Investors RMBS Ser 200.....	.....	..	4	1FM	182,716	101.009	184,634	182,790	182,972	.....	(392)	.....	.....	7.820	7.539	MON...	1,191	11,490	01/25/2002.	09/25/2032.
59166E	AA	3	Metlife Securitization Trust RMBS Ser 20.....	.....	..	4	1FM	1,319,859	103.492	1,346,777	1,301,333	1,318,696	.....	(1,163)	.....	.....	3.750	3.539	MON...	4,067	32,533	04/26/2019.	04/25/2058.
59981B	AC	8	Mill City Mortgage Trust RMBS Ser 2019-G.....	.....	..	4	1FE	456,765	100.502	456,891	454,608	456,694	.....	(71)	.....	.....	2.750	2.629	MON...	1,042	3,125	10/15/2019.	07/25/2059.
59981B	AG	9	Mill City Mortgage Trust RMBS Ser 2019-G.....	.....	..	4	1FE	8,461,825	98.330	8,304,935	8,446,000	8,461,649	.....	(176)	.....	.....	3.000	2.998	MON...	21,115	63,345	10/15/2019.	07/25/2059.
64352V	EF	4	New Century Home Equity Ln Tr RMBS Ser 2.....	.....	..	4	1FM	49,255	101.774	50,140	49,266	49,180	.....	(8)	.....	.....	5.043	5.071	MON...	207	2,492	10/07/2003.	11/25/2033.
64352V	KU	4	New Century Home Equity Ln Tr RMBS Ser 2.....	.....	..	4	1FM	1,488,681	100.024	2,013,985	2,013,512	1,918,852	.....	105,778	.....	.....	2.242	6.836	MON...	748	60,120	03/22/2013.	06/25/2035.
64828G	AD	2	New Residential Mtg Ln Tr RMBS Ser 2019.....	.....	..	4	1FE	1,795,828	102.067	1,791,794	1,755,511	1,794,941	.....	(888)	.....	.....	3.500	2.802	MON...	5,120	5,120	11/26/2019.	09/25/2059.
64829G	AA	7	New Residential Mtg Ln Tr RMBS Ser 2016.....	.....	..	4	1FE	1,020,496	103.215	1,009,152	977,721	1,019,671	.....	(825)	.....	.....	3.750	3.059	MON...	3,055	6,111	10/09/2019.	11/25/2035.
64830H	AA	2	New Residential Mtg Ln Tr RMBS Ser 2019.....	.....	..	4	1FM	17,886,350	101.655	17,929,729	17,637,806	17,878,401	.....	(7,949)	.....	.....	3.250	3.051	MON...	47,769	222,170	12/13/2019.	02/25/2049.
64830M	AG	8	New Residential Mtg Ln Tr RMBS Ser 2019.....	.....	..	4	1FE	14,945,043	101.915	14,831,454	14,552,797	14,552,758	.....	(16,284)	.....	.....	3.500	2.687	MON...	42,446	127,337	10/03/2019.	08/25/2059.
64830W	AD	3	New Residential Mtg Ln Tr RMBS Ser 2019.....	.....	..	4	1FM	34,898,062	102.499	34,749,252	33,902,139	34,856,663	.....	(41,399)	.....	.....	3.500	3.006	MON...	98,881	494,406	08/07/2019.	12/25/2058.
65535V	CN	6	Nomura Asset Sec Corp RMBS Ser 2004-AP1.....	.....	..	4	1FM	5,687	102.176	5,811	5,687	5,679	.....	(4)	.....	.....	5.132	5.151	MON...	24	294	02/05/2004.	03/25/2034.
65535V	DC	9	Nomura Asset Sec Corp RMBS Ser 2004-AP2.....	.....	..	4	1FM	81,600	101.315	83,331	82,249	81,758	.....	16	.....	.....	5.603	5.706	MON...	384	4,381	06/10/2004.	07/25/2034.
65535V	GH	5	Nomura Asset Sec Corp RMBS Ser 2004-AP3.....	.....	..	4	1FM	5,454	100.046	5,457	5,454	5,444	.....	(1)	.....	.....	5.293	5.305	MON...	24	289	10/22/2004.	10/25/2034.
74922P	AC	8	Residential Accredi Loans Inc RMBS Ser.....	.....	..	4	1FM	441,536	90.873	599,648	659,873	441,536	.....	.....	.....	.....	1.942	12.627	MON...	214	16,089	10/11/2007.	02/25/2037.
76110W	MC	7	Residential Asset Secs Corp RMBS Ser 200.....	.....	..	4	1FM	47,059	103.099	48,527	47,068	46,962	.....	(4)	.....	.....	5.960	6.002	MON...	234	2,805	09/06/2001.	09/25/2031.

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			F o r e i g n	Bond CHAR	NAIC Designation and Administrative Symbol	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)			Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized												Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description										Code	Actual Cost			Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	(Decrease)	(Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid									Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
76110W	MF	0	Residential Asset Secs Corp RMBS Ser 200.....	.....	..	.....4	6FM	322,638	85.147	516,775	606,920	322,638	39,727	.....	.....	.....	.....6.320	14.932	MON...	3,196	38,357	11/12/2009.	09/25/2031.		
76114H	AK	1	Residential Asset Sec Tr RMBS Ser 2007-A.....	.....	..	.....4	4FM	126,847	83.963	116,923	139,255	126,847	.....	.....	.....	.....	.....6.000	8.091	MON...	696	8,351	10/03/2007.	05/25/2037.		
805564	PB	1	Saxon Asset Securities Tr RMBS Ser 2003-.....	.....	..	.....4	1FM	29,574	100.382	29,687	29,574	29,574	.....	.....	.....	.....	.....4.664	4.672	MON...	115	1,390	09/04/2003.	12/25/2033.		
81441P	BZ	3	Security Natl Mtg Loan Tr RMBS Ser 2004-.....	.....	..	.....4	1FM	165,300	100.196	165,624	165,300	165,300	.....	.....	.....	.....	.....5.772	5.790	MON...	795	9,541	10/28/2004.	11/25/2034.		
863579	CD	8	Structured Adj Rate Mtg Ln RMBS Ser 2004.....	.....	..	.....4	1FM	344,844	102.168	349,317	341,906	343,569	.....	.....(71)	.....	.....	.....4.102	3.942	MON...	1,169	14,828	10/23/2004.	10/25/2034.		
86358R	SX	1	Structured Asset Sec Corp RMBS Ser 2002-.....	.....	..	.....4	1FM	3,510,384	99.909	3,787,083	3,790,528	3,612,337	.....	.....29,765	.....	.....	.....2.432	3.318	MON...	1,536	111,847	11/20/2013.	08/25/2032.		
89173F	AA	8	Towd Point Mortgage Tr RMBS Ser 2017-1 C.....	.....	..	.....4	1FM	4,577,877	100.682	4,695,689	4,663,867	4,584,415	.....	.....6,538	.....	.....	.....2.750	3.088	MON...	10,688	106,880	02/22/2019.	10/25/2056.		
89612L	AB	2	Tricon American Homes Ser 2019-SFR1 CI B.....	.....	..	.....4	1FE	3,949,837	99.348	3,924,246	3,950,000	3,949,625	.....	.....(213)	.....	.....	.....2.999	2.994	MON...	9,872	21,389	09/16/2019.	03/17/2038.		
92922F	EB	0	Washington Mutual Mtg RMBS Ser 2003-AR10.....	.....	..	.....4	1FM	255,637	100.469	260,683	259,468	257,303	.....	.....88	.....	.....	.....4.190	4.427	MON...	906	11,440	03/10/2005.	10/25/2033.		
93934F	CM	2	Washington Mutual MSC Mtg PT RMBS Ser 20.....	.....	..	.....4	3FM	95,588	99.489	94,333	94,818	95,226	.....	.....(19)	.....	.....	.....5.500	5.380	MON...	435	5,215	10/13/2005.	10/25/2035.		
3399999.			Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....						152,611,393	XXX	153,356,202	156,947,012	152,851,679	38,444	39,069	334,775	0	XXX	XXX	XXX	435,598	3,736,003	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																									
05491L	AA	6	Barclays Commercial Mtg Sec CMBS Ser 201.....	.....	..	.....4	1FM	2,183,107	100.831	2,243,490	2,225,000	2,191,758	.....	.....4,224	.....	.....	.....2.937	3.196	MON...	4,720	65,348	11/29/2017.	08/14/2036.		
05491U	BD	9	Barclays Commercial Mtg Sec CMBS Ser 201.....	.....	..	.....4	1FM	32,352,978	112.494	35,098,159	31,200,000	32,255,545	.....	.....(95,261)	.....	.....	.....4.314	3.871	MON...	112,164	1,282,696	04/03/2019.	12/15/2051.		
05492J	AW	2	Barclays Commercial Mtg Sec CMBS Ser 201.....	.....	..	.....4	1FM	24,719,328	103.254	24,780,864	24,000,000	24,712,910	.....	.....(6,418)	.....	.....	.....3.063	2.716	MON...	122,520	61,260	11/05/2019.	11/15/2052.		
05550M	AU	8	Barclays Comm Mtg Sec Tr CMBS Ser 2019-C.....	.....	..	.....4	1FM	5,877,146	107.231	6,118,589	5,706,000	5,868,377	.....	.....(8,769)	.....	.....	.....3.583	3.230	MON...	17,037	102,223	05/17/2019.	05/15/2052.		
05604F	AA	3	Bway Mortgage Trust CMBS Ser 2013-1515 C.....	.....	..	.....4	1FM	9,631,631	101.105	9,500,568	9,396,725	9,478,697	.....	.....(16,774)	.....	.....	.....2.809	2.457	MON...	21,999	263,982	02/26/2013.	03/10/2033.		
06054A	AV	1	Banc of America Comm Mtg Tr CMBS Ser 201.....	.....	..	.....4	1FM	5,149,939	103.454	5,172,680	5,000,000	5,063,861	.....	.....(21,146)	.....	.....	.....3.429	2.976	MON...	14,288	171,450	09/14/2015.	09/15/2048.		
065403	BC	0	BANK CMBS Ser 2019-BN17 CI A4.....	.....	..	.....4	1FM	4,428,648	108.516	4,666,175	4,300,000	4,420,051	.....	.....(8,597)	.....	.....	.....3.714	3.366	MON...	13,309	106,468	03/21/2019.	04/15/2052.		
065404	BB	0	BANK CMBS Ser 2018-BN10 CI A5.....	.....	..	.....4	1FM	19,054,889	107.893	19,960,131	18,500,000	18,958,195	.....	.....(52,078)	.....	.....	.....3.688	3.338	MON...	56,857	682,280	01/26/2018.	02/15/2061.		
065405	AE	2	BANK CMBS Ser 2019-BN16 CI A4.....	.....	..	.....4	1FM	6,488,584	110.915	6,987,645	6,300,000	6,474,007	.....	.....(14,578)	.....	.....	.....4.005	3.653	MON...	21,026	210,263	02/01/2019.	02/15/2052.		
06540T	AD	2	BANK CMBS Ser 2018-BN11 A3.....	.....	..	.....4	1FM	15,449,505	110.437	16,565,475	15,000,000	15,381,003	.....	.....(41,267)	.....	.....	.....4.046	3.695	MON...	50,575	606,900	04/13/2018.	03/15/2061.		
06540V	BB	0	BANK CMBS Ser 2019-BN24 CI A3.....	.....	..	.....4	1FE	1,338,936	102.540	1,333,017	1,300,000	1,338,817	.....	.....(119)	.....	.....	.....2.960	2.619	MON...	3,207	.....	12/11/2019.	11/15/2062.		
06540W	BD	4	BANK CMBS Ser 2019-BN19 CI A3.....	.....	..	.....4	1FM	9,271,404	104.415	9,397,341	9,000,000	9,261,603	.....	.....(9,801)	.....	.....	.....3.183	2.834	MON...	23,873	94,429	12/13/2019.	08/15/2061.		
06541R	BB	8	BANK CMBS Ser 2019-BN23 CI A3.....	.....	..	.....4	1FE	1,081,472	102.197	1,073,069	1,050,000	1,081,301	.....	.....(171)	.....	.....	.....2.920	2.577	MON...	2,555	.....	11/21/2019.	11/15/2029.		
06541R	BE	2	BANK CMBS Ser 2019-BN23 CI AS.....	.....	..	.....4	1FE	411,998	102.122	408,488	400,000	411,934	.....	.....(64)	.....	.....	.....3.203	2.858	MON...	1,068	.....	11/21/2019.	11/15/2029.		
06541W	AX	0	BANK CMBS Ser 2017-BNK5 CI A5.....	.....	..	.....4	1FM	2,736,344	105.758	2,961,221	2,800,000	2,746,013	.....	.....5,798	.....	.....	.....3.390	3.695	MON...	7,910	94,920	04/19/2018.	06/15/2060.		
08160B	AD	6	Benchmark Mortgage Trust CMBS 2018-B5 CI.....	.....	..	.....4	1FM	4,280,678	111.876	4,463,864	3,990,000	4,260,159	.....	.....(20,519)	.....	.....	.....4.208	3.298	MON...	13,990	111,922	04/03/2019.	07/15/2051.		
08160B	AH	7	Benchmark Mortgage Trust CMBS 2018-B5 CI.....	.....	..	.....4	1FM	5,355,989	111.156	5,780,128	5,200,000	5,337,013	.....	.....(14,041)	.....	.....	.....4.419	4.064	MON...	19,149	229,783	07/27/2018.	07/15/2051.		
08160K	AE	4	Benchmark Mortgage Trust CMBS Ser 2019-B.....	.....	..	.....4	1FE	1,802,427	102.180	1,788,145	1,750,000	1,802,251	.....	.....(176)	.....	.....	.....2.928	2.585	MON...	4,270	.....	11/25/2019.	12/15/2072.		
08161C	AE	1	Benchmark Mortgage Trust CMBS 2018-B2 CI.....	.....	..	.....4	1FM	26,070,294	109.127	27,794,647	25,470,000	25,967,718	.....	.....(57,412)	.....	.....	.....3.882	3.604	MON...	82,393	988,720	12/12/2018.	02/15/2051.		
08161H	AF	7	Benchmark Mortgage Trust CMBS 2018-B4 CI.....	.....	..	.....4	1FM	8,857,357	111.055	9,550,704	8,600,000	8,822,959	.....	.....(23,646)	.....	.....	.....4.121	3.767	MON...	29,534	354,406	06/28/2018.	07/15/2051.		
08161H	AH	3	Benchmark Mortgage Trust CMBS 2018-B4 CI.....	.....	..	.....4	1FM	8,857,972	110.276	9,483,745	8,600,000	8,824,050	.....	.....(23,329)	.....	.....	.....4.311	3.957	MON...	30,896	370,746	06/28/2018.	07/15/2051.		
08162B	BJ	0	Benchmark Mtg Tr CMBS Ser 2019-B11 CI AS.....	.....	..	.....4	1FM	123,599	107.056	128,467	120,000	123,425	.....	.....(174)	.....	.....	.....3.784	3.434	MON...	378	2,270	05/22/2019.	05/15/2052.		
08162C	AF	7	Benchmark Mtg Tr CMBS Ser 2018-B6 CI AS.....	.....	..	.....4	1FM	6,360,123	111.585	6,890,361	6,175,000	6,340,218	.....	.....(16,279)	.....	.....	.....4.441	4.093	MON...	22,853	274,232	09/20/2018.	11/10/2051.		
08162C	AG	5	Benchmark Mtg Tr CMBS Ser 2018-B6 CI B.....	.....	..	.....4	1FM	1,855,663	110.753	1,993,559	1,800,000	1,849,752	.....	.....(4,835)	.....	.....	.....4.620	4.261	MON...	6,929	84,316	09/20/2018.	11/10/2051.		
08162F	AG	8	Benchmark Mtg Tr CMBS Ser 2019-B12 CI AS.....	.....	..	.....4	1FM	11,516,352	104.014	11,629,772	11,181,000	11,504,271	.....	.....(12,081)	.....	.....	.....3.419	3.072	MON...	31,855	127,419	07/19/2019.	08/15/2052.		
08162P	AX	9	Benchmark Mtg Tr CMBS Ser 2018-B1 CI A5.....	.....	..	.....4	1FM	10,814,228	107.659	11,304,195	10,500,000	10,758,643	.....	.....(29,962)	.....	.....	.....3.666	3.312	MON...	32,078	384,930	01/19/2018.	01/15/2051.		
08162T	BB	8	Benchmark Mtg Tr CMBS Ser 2018-B7 CI A4.....	.....	..	.....4	1FM	1,586,100	114.482	1,763,017	1,540,000	1,581,629	.....	.....(4,103)	.....	.....	.....4.510	4.155	MON...	5,788	69,454	11/09/2018.	11/15/2051.		
08162U	AW	0	Benchmark Mtg Tr CMBS Ser 2018-B8 CI A5.....	.....	..	.....4	1FM	25,455,363	112.363	27,769,318	24,714,000	25,387,244	.....	.....(67,388)	.....	.....	.....4.232	3.873	MON...	87,152	1,045,822	12/10/2018.	01/15/2052.		

SCHEDULE D - PART 1

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

E10.43

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
08162V	AE	8	Benchmark Mtg Tr CMBS Ser 2019-B10 CI A4.....			.....	..	.....4	1FM	11,157,845	...108.763	11,746,447	10,800,000	11,134,471	.....	.....(23,374)	.....	.....	.....3.717	3.329	MON...	33,453	267,624	03/29/2019.	03/15/2062.
08162V	AG	3	Benchmark Mtg Tr CMBS Ser 2019-B10 CI AM.....			.....	..	.....4	1FM	2,449,288	...108.304	2,575,467	2,378,000	2,444,686	.....	.....(4,602)	.....	.....	.....3.979	3.628	MON...	7,885	63,080	03/21/2019.	03/15/2062.
12515B	AE	8	CD Comm Mtg Tr CMBS Ser 2019-CD8 CI A4.....			.....	..	.....4	1FM	3,517,379	...101.979	3,482,569	3,415,000	3,526,264	.....	.....8,885	.....	.....	.....2.912	2.529	MON...	8,287	33,148	08/09/2019.	08/15/2057.
12529M	AF	5	Cantor Comm Real Estate Trust CMBS Ser 2.....			.....	..	.....4	1FM	5,757,674	...108.853	6,084,877	5,590,000	5,747,526	.....	.....(10,147)	.....	.....	.....3.786	3.434	MON...	17,635	141,080	04/16/2019.	05/15/2052.
12529T	AX	1	Cantor Comm Real Estate Lend CMBS Ser 2.....			.....	..	.....4	1FE	1,441,997	...102.585	1,436,191	1,400,000	1,441,879	.....	.....(118)	.....	.....	.....3.006	2.663	MON...	3,506	.....	12/09/2019.	01/15/2053.
12593Y	BD	4	Comm Mortgage Trust CMBS Ser 2016-CR28 C.....			.....	..	.....4	1FM	10,099,474	...105.292	10,529,220	10,000,000	10,060,074	.....	.....(10,619)	.....	.....	.....3.495	3.387	MON...	29,125	349,500	01/27/2016.	02/10/2049.
12652U	AU	3	CSAIL Commercial Mtg Tr CMBS Ser 2018-CX.....			.....	..	.....4	1FM	8,324,139	...109.621	8,839,813	8,064,000	8,292,399	.....	.....(22,219)	.....	.....	.....4.033	3.630	MON...	27,102	297,482	04/10/2019.	04/15/2051.
12655T	BM	0	COMM Mortgage Tr CMBS Ser 2019-GC44 CI A.....			.....	..	.....4	1FE	2,368,982	...102.282	2,352,475	2,300,000	2,368,645	.....	.....(336)	.....	.....	.....2.950	2.608	MON...	5,654	.....	11/19/2019.	08/15/2057.
17326C	AZ	7	Citigroup Comm Mtg Tr CMBS Ser 2017-B1 C.....			.....	..	.....4	1FM	1,853,942	...106.041	1,908,738	1,800,000	1,842,163	.....	.....(5,140)	.....	.....	.....3.458	3.111	MON...	5,187	62,244	08/15/2017.	08/15/2027.
17326D	AD	4	Citigroup Comm Mtg Tr CMBS Ser 2017-P8 C.....			.....	..	.....4	1FM	26,766,313	...106.172	27,767,163	26,153,000	26,637,798	.....	.....(59,835)	.....	.....	.....3.465	3.190	MON...	75,517	906,201	01/24/2018.	09/15/2050.
17327F	AD	8	Citigroup Comm Mtg Tr CMBS Ser 2018-B2 C.....			.....	..	.....4	1FM	15,449,604	...109.953	16,492,980	15,000,000	15,377,399	.....	.....(41,126)	.....	.....	.....4.009	3.662	MON...	50,113	601,350	03/08/2018.	03/10/2051.
17328F	AW	5	Citigroup Comm Mtg Tr CMBS Ser 2019-GC41.....			.....	..	.....4	1FM	9,063,964	...101.827	8,960,776	8,800,000	9,055,206	.....	.....(8,758)	.....	.....	.....2.869	2.532	MON...	21,037	84,149	08/05/2019.	08/10/2056.
17328H	BD	2	Citigroup Mtg Loan Trust CMBS Ser 2019-G.....			.....	..	.....4	1FM	10,299,634	...103.081	10,308,140	10,000,000	10,295,962	.....	.....(3,672)	.....	.....	.....3.038	2.696	MON...	25,317	25,317	10/29/2019.	11/10/2052.
22945D	AG	8	CSAIL Commercial Mtg Tr CMBS Ser 2019-C1.....			.....	..	.....4	1FM	16,446,468	...109.999	17,474,441	15,886,000	16,405,671	.....	.....(40,796)	.....	.....	.....4.053	3.627	MON...	53,654	472,460	04/04/2019.	03/15/2052.
23305J	AA	0	DBUBS Mtg Tr CMBS Ser 2017-BR BK CI A.....			.....	..	.....4	1FM	4,428,793	...104.183	4,479,865	4,300,000	4,390,113	.....	.....(18,027)	.....	.....	.....3.452	2.980	MON...	12,370	148,436	10/12/2017.	10/10/2034.
36250S	AE	9	GS Mortgage Securities Trust CMBS Ser 20.....			.....	..	.....4	1FM	17,823,009	...111.080	19,105,829	17,200,000	17,754,891	.....	.....(52,346)	.....	.....	.....4.155	3.721	MON...	59,555	674,495	04/04/2019.	07/10/2051.
36257H	BP	0	GS Mortgage Securities Trust CMBS Ser 20.....			.....	..	.....4	1FM	8,219,073	...104.084	8,305,927	7,980,000	8,208,811	.....	.....(10,262)	.....	.....	.....3.160	2.820	MON...	21,014	105,070	06/26/2019.	07/10/2052.
46590R	AE	9	JP Morgan Chase Comm Mtg Secs CMBS 2016-.....			.....	..	.....4	1FM	10,802,344	...101.961	11,215,655	11,000,000	10,842,277	.....	.....19,626	.....	.....	.....2.870	3.113	MON...	26,312	315,744	12/04/2017.	08/15/2049.
46591A	BA	2	JPMDB Commercial Mtge Securit CMBS Ser 2.....			.....	..	.....4	1FM	24,925,985	...111.587	27,003,933	24,200,000	24,824,410	.....	.....(66,428)	.....	.....	.....4.211	3.856	MON...	84,914	1,018,965	05/23/2018.	06/15/2051.
46640J	AS	6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2.....			.....	..	.....4	1FM	1,284,264	...102.008	1,267,956	1,242,993	1,253,081	.....	.....(3,574)	.....	.....	.....3.414	2.842	MON...	3,536	44,430	04/14/2014.	01/15/2046.
46868R	AA	2	Jackson Park Trust CMBS Ser 2019-LIC CI.....			.....	..	.....4	1FE	7,936,953	...99.025	7,922,024	8,000,000	7,937,564	.....	.....611	.....	.....	.....2.766	2.863	MON...	18,440	18,440	11/07/2019.	10/14/2039.
48128Y	AW	1	JP Morgan Chase Comm Mtg Secs CMBS Ser 2.....			.....	..	.....4	1FM	13,595,987	...110.629	14,602,988	13,200,000	13,563,520	.....	.....(32,467)	.....	.....	.....4.029	3.681	MON...	44,320	443,201	02/15/2019.	03/10/2052.
50180L	AD	2	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 CI A.....			.....	..	.....4	1FM	813,748	...102.126	861,152	843,228	839,748	.....	.....1,696	.....	.....	.....6.277	6.793	MON...	2,941	52,942	05/01/2008.	04/15/2041.
556227	AA	4	Madison Avenue Trust CMBS Ser 2015-11MD.....			.....	..	.....4	1FM	6,085,251	...104.694	6,281,610	6,000,000	6,050,176	.....	.....(8,700)	.....	.....	.....3.555	3.400	MON...	17,774	216,250	09/15/2015.	09/10/2033.
61691N	AE	5	Morgan Stanley Capital I Tr CMBS Ser 201.....			CF..	..	4	1FM	25,748,473	...107.070	26,767,475	25,000,000	25,609,180	.....	.....(69,916)	.....	.....	.....3.587	3.241	MON...	74,729	896,750	12/12/2017.	12/15/2050.
61691Q	AE	8	Morgan Stanley Capital I Tr CMBS Ser 201.....			CF..	..	4	1FM	20,289,700	...112.937	22,248,550	19,700,000	20,226,537	.....	.....(53,322)	.....	.....	.....4.407	4.050	MON...	72,348	868,179	10/12/2018.	10/23/2051.
61691U	BE	8	Morgan Stanley Capital I Tr CMBS Ser 201.....			.....	..	.....4	1FE	694,219	...103.197	685,229	664,000	694,001	.....	.....(218)	.....	.....	.....3.127	2.606	MON...	1,730	1,303	12/12/2019.	11/15/2029.
61763B	AS	3	Morgan Stanley BAML Tr CMBS Ser 2013-C13.....			.....	..	.....4	1FM	2,709,274	...102.359	2,692,430	2,630,382	2,649,021	.....	.....(6,157)	.....	.....	.....3.557	3.099	MON...	7,797	95,622	11/26/2013.	11/15/2046.
61766L	BS	7	Morgan Stanley BAML Tr CMBS Ser 2016-C28.....			.....	..	.....4	1FM	8,146,875	...105.867	8,734,011	8,250,000	8,159,218	.....	.....11,691	.....	.....	.....3.544	3.753	MON...	24,365	292,380	12/06/2018.	01/15/2049.
61771L	AE	2	Morgan Stanley Capital I Tr CMBS Ser 201.....			.....	..	.....4	1FE	11,795,893	...100.990	11,684,589	11,570,000	11,791,582	.....	.....(4,311)	.....	.....	.....3.177	2.754	MON...	30,632	30,632	11/15/2019.	11/10/2036.
61771M	AW	0	Morgan Stanley Capital I Tr CMBS Ser 201.....			.....	..	.....4	1FM	5,151,362	...104.302	5,215,090	5,000,000	5,145,545	.....	.....(5,817)	.....	.....	.....3.261	2.912	MON...	13,588	66,579	12/12/2019.	07/15/2052.
63874T	AA	5	Natixis Comm Mtg Sec CMBS Ser 2019-LVL C.....			.....	..	.....4	1FE	2,368,991	...107.345	2,468,930	2,300,000	2,364,396	.....	.....(4,595)	.....	.....	.....3.885	3.514	MON...	7,446	59,570	04/12/2019.	08/15/2038.
90276F	AW	4	UBSCM 2018-C10 A4 CMBS Ser 2018-C10 CI A.....			.....	..	.....4	1FM	20,493,631	...112.409	22,268,282	19,810,000	20,409,032	.....	.....(59,765)	.....	.....	.....4.313	3.895	MON...	71,207	827,418	03/20/2019.	05/15/2051.
90276R	BE	7	UBS Commercial Mtg Tr CMBS Ser 2017-C4 C.....			.....	..	.....4	1FM	17,146,843	...106.522	17,896,677	16,801,000	17,072,494	.....	.....(33,511)	.....	.....	.....3.563	3.325	MON...	49,885	598,620	04/19/2018.	10/15/2050.
90276V	AE	9	UBS Comm Mtg CMBS Ser 2018-C8 CI A4.....			.....	..	.....4	1FM	9,990,345	...109.633	10,634,420	9,700,000	9,941,526	.....	.....(26,870)	.....	.....	.....3.983	3.632	MON...	32,196	386,351	02/12/2018.	02/15/2051.
90276Y	AE	3	UBS Commercial Mtg Tr CMBS Ser 2019-C16.....			.....	..	.....4	1FM	5,304,461	...107.357	5,528,886	5,150,000	5,294,443											

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22		
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
92939G	AA	5	WFLD Mortgage Tr CMBS Ser 2014-MONT CI A.....	.....	..	.....4	1FM	7,337,232	104.421	7,361,681	7,050,000	7,248,910	.....	.....(40,887)	.....	.....	3.755	3.095	MON...	22,059	268,390	10/17/2017.	08/10/2031.		
92939G	AG	2	WFLD Mortgage Tr CMBS Ser 2014-MONT CI B.....	.....	..	.....4	1FM	6,081,288	102.216	6,132,948	6,000,000	6,038,403	.....	.....(8,635)	.....	.....	3.755	3.609	MON...	18,774	228,417	08/07/2014.	08/10/2031.		
94989V	AC	3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-NX.....	.....	..	.....4	1FM	15,148,965	104.851	15,727,590	15,000,000	15,082,533	.....	.....(16,574)	.....	.....	3.354	3.241	MON...	41,925	503,100	09/25/2015.	09/15/2057.		
95001J	AX	5	Wells Fargo Comm Mtg Tr CMBS 2018-C44 A5.....	.....	..	.....4	1FM	16,891,016	111.343	18,260,252	16,400,000	16,819,071	.....	.....(44,865)	.....	.....	4.212	3.859	MON...	57,564	690,768	04/30/2018.	05/15/2051.		
95001N	AY	4	Wells Fargo Comm Mtg Tr CMBS Ser 2018-C4.....	CF..	..	4	1FM	13,182,976	111.265	14,241,971	12,800,000	13,191,955	.....	.....(40,994)	.....	.....	4.184	3.766	MON...	44,629	535,552	06/28/2018.	06/15/2051.		
95001W	BB	3	Wells Fargo Comm Mtg Tr CMBS Ser 2019-C4.....	.....	..	.....4	1FM	15,140,368	110.492	16,242,368	14,700,000	15,107,878	.....	.....(32,490)	.....	.....	4.023	3.671	MON...	49,282	443,536	02/21/2019.	03/15/2052.		
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....								736,383,219	XXX	776,264,912	716,775,328	733,874,976	0	(1,539,596)	0	.....	XXX	XXX	XXX	2,333,302	23,393,649	XXX	XXX		
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																									
00175M	BF	6	American Money Mgmt Corp CLO Ser 2014-15.....	.....	..	.....4	1FE	900,000	99.468	895,209	900,000	900,000	.....	.....	.....	.....	3.170	3.182	JAJO..	6,374	29,380	11/26/2018.	01/15/2032.		
01449W	AB	2	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 10A C.....	.....	..	.....4	2FE	5,000,000	75.589	3,779,448	5,000,000	5,000,000	.....	.....	.....	.....	2.428	2.435	MJSD.	3,035	150,747	02/28/2006.	09/23/2036.		
02376T	AC	2	American Airlines Inc LBASS EETC Ser 201.....	.....	..	.....1	3FE	803,265	101.621	796,380	783,673	786,279	.....	.....(2,526)	.....	.....	5.600	4.905	JJ.....	20,236	43,886	11/06/2014.	07/15/2020.		
023771	S4	1	American Airlines Inc LBASS PTC Ser 16-3.....	.....	..	.....4	2FE	7,409,097	101.127	7,492,591	7,409,097	7,409,097	.....	.....	.....	.....	3.750	3.750	AO.....	58,655	277,841	09/20/2017.	10/15/2025.		
02377D	AA	0	American Airlines Inc LBASS EETC Ser 201.....	.....	..	.....4	2FE	8,483,410	101.089	8,575,752	8,483,410	8,483,410	.....	.....	.....	.....	3.700	3.700	AO.....	66,265	313,886	09/26/2017.	04/15/2027.		
02377L	AA	2	American Airlines Inc Secured Ser AA.....	.....	..	.....1	1FE	5,000,000	102.822	5,141,100	5,000,000	5,000,000	.....	.....	.....	.....	3.150	3.150	FA.....	59,500		08/01/2019.	08/15/2033.		
02378M	AA	9	American Airlines Inc Secured Ser A.....	.....	..	.....1	1FE	12,324,750	102.482	12,605,225	12,300,000	12,323,761	.....	.....(989)	.....	.....	3.500	3.474	FA.....	162,633		08/02/2019.	08/15/2033.		
02379D	AA	8	American Airlines Inc Secured Ser B.....	.....	..	.....1	2FE	13,062,700	101.621	13,210,678	13,000,000	13,060,114	.....	.....(2,586)	.....	.....	3.850	3.756	FA.....	189,078		09/25/2019.	08/15/2029.		
03334@	AA	7	AnchoragePermit Ctr Bldg Ls Tr CTL.....	.....	..	.....1	1	754,735	108.786	821,047	754,735	754,735	.....	.....	.....	.....	6.340	6.424	MON...	2,127	47,850	02/11/2003.	02/15/2025.		
03762Y	AF	4	Apidos CLO CLO Ser 2016-25A CI A1R.....	.....	..	.....4	1FE	1,100,000	99.709	1,096,798	1,100,000	1,100,000	.....	.....	.....	.....	3.136	3.147	JAJO..	6,899	39,585	10/24/2018.	10/20/2031.		
03762Y	AH	0	Apidos CLO CLO Ser 2016-25A CI A2R.....	.....	..	.....4	1FE	2,000,000	99.278	1,985,558	2,000,000	2,000,000	.....	.....	.....	.....	3.666	3.683	JAJO..	14,664	82,220	10/24/2018.	10/20/2031.		
03768C	AC	3	Apidos CLO CLO Ser XXXA CI A1A.....	.....	..	.....4	1FE	12,000,000	99.590	11,950,795	12,000,000	12,000,000	.....	.....	.....	.....	3.143	3.153	JAJO..	78,581	489,646	08/07/2018.	10/18/2031.		
03768C	AG	4	Apidos CLO CLO Ser XXXA CI A2.....	.....	..	.....4	1FE	10,000,000	99.008	9,900,837	10,000,000	10,000,000	.....	.....	.....	.....	3.603	3.617	JAJO..	75,068	459,405	08/07/2018.	10/18/2031.		
12189P	AF	9	Burlington Northern Santa Fe LBASS EETC.....	.....	..	.....4	1FE	41,502	101.500	36,381	35,843	36,005	.....	.....(271)	.....	.....	7.570	5.040	JJ.....	1,349	2,713	10/11/2005.	01/02/2021.		
12665*	AA	9	CVS Caremark CTL Wells Fargo Bk NW.....	.....	..	.....2	.....	5,151,132	110.000	5,666,246	5,151,132	5,151,132	.....	.....	.....	.....	7.870	8.000	MON...	23,648	405,394	09/30/2009.	10/10/2031.		
126650	BS	8	CVS Health Corp LBASS PTC Nt.....	.....	..	.....1	2FE	2,751,045	123.673	2,676,546	2,164,217	2,576,458	.....	.....(32,780)	.....	.....	7.507	4.220	MON...	9,477	172,793	07/15/2014.	01/10/2032.		
12665U	AA	2	CVS Health Corp ABS PTC Nt.....	.....	..	.....1	2FE	4,115,046	106.419	4,379,178	4,115,046	4,115,046	.....	.....	.....	.....	4.704	4.750	MON...	11,292	193,572	12/11/2013.	01/10/2036.		
12714#	AC	2	CTL Tr CTL Ser A 2019-3 Boston U LDN.....	.....	..	.....4	1	25,852,423	103.679	26,803,494	25,852,423	25,852,423	.....	.....	.....	.....	3.789	3.819	MON...	43,535	628,541	04/24/2019.	06/15/2035.		
14317V	AC	4	Carlyle Global Mrkt Strat CLO Ser 2019-4.....	.....	..	.....4	1FE	13,000,000	100.000	13,000,000	13,000,000	13,000,000	.....	.....	.....	.....	3.331	3.343	JAJO..			12/06/2019.	01/15/2033.		
149837	AA	4	CBA Small Balance Comm Mtg Tr LBASS Fmc.....	.....	..	.....4	5FE	269,699	76.182	517,019	678,664	269,699	.....	.....	.....	.....	2.042	9.967	MON...	192	19,262	04/24/2006.	06/25/2038.		
15033E	AA	6	Cedar Funding Ltd CLO Ser 2018-9A CI A1.....	.....	..	.....2	1FE	3,479,000	98.856	3,459,969	3,500,000	3,483,084	.....	.....3,505	.....	.....	2.946	3.073	JAJO..	20,621	124,002	10/25/2018.	04/20/2031.		
15033X	AA	4	Cedar Funding Ltd CLO Ser 2019-10A CI A.....	.....	..	.....2	1FE	54,000,000	100.200	54,107,741	54,000,000	54,000,000	.....	.....	.....	.....	3.306	3.318	JAJO..	525,255		08/15/2019.	10/20/2032.		
15033X	AC	0	Cedar Funding Ltd CLO Ser 2019-10A CI B.....	.....	..	.....2	1FE	14,000,000	99.486	13,928,057	14,000,000	14,000,000	.....	.....	.....	.....	3.716	3.731	JAJO..	152,600		08/15/2019.	10/20/2032.		
22535A	AA	3	Credit Acceptance Auto Loan Tr LBASS Ser.....	.....	..	.....4	1FE	3,076,420	101.776	3,131,582	3,076,924	3,076,572	.....	.....152	.....	.....	3.330	3.360	MON...	4,554	83,677	02/12/2019.	02/15/2028.		
26249G	AJ	9	Dryden Sr Ln Fd CLO Ser 2014-33A CI AR2.....	.....	..	.....4	1FE	2,000,000	99.879	1,997,589	2,000,000	2,000,000	.....	.....	.....	.....	3.216	3.229	JAJO..	13,937	44,325	02/20/2019.	04/15/2029.		
26249G	AL	4	Dryden Sr Ln Fd CLO Ser 2014-33A CI BR2.....	.....	..	.....4	1FE	1,798,551	100.179	1,801,763	1,798,551	1,798,551	.....	.....	.....	.....	3.736	3.753	JAJO..	14,559	45,420	02/20/2019.	04/15/2029.		
26251C	AC	8	Dryden Senior Loan Fund CLO Ser 2018-61A.....	.....	..	.....4	1FE	500,000	99.639	498,194	500,000	500,000	.....	.....	.....	.....	3.162	3.174	JAJO..	3,338	16,527	10/31/2018.	01/17/2032.		
38218D	AA	7	Goodgreen Trust LBASS Ser 2019-1A CI A.....	.....	..	.....4	1FE	2,575,576	104.250	2,548,906	2,444,992	2,574,048	.....	.....(1,528)	.....	.....	3.860	3.490	MON...	4,195	48,076	08/01/2019.	10/15/2054.		
38218G	AA	0	Goodgreen Trust LBASS Ser 2018-1A CI A.....	.....	..	.....4	1FE	1,041,759	104.331	1,035,415	992,434	1,041,212	.....	.....(547)	.....	.....	3.930	3.552	MON...	1,733	20,197	08/01/2019.	10/15/2053.		
419838	AA	5	Hawaiian Airlines 1st Lien PTC Ser A CI.....	.....	..	.....1	1FE	24,446,702	101.245	24,814,008	24,508,800	24,455,394	.....	.....8,692	.....	.....	3.900	3.952	JJ.....	440,750	436,957	10/01/2019.	01/15/2026.		
50026*	AA	3	Kohls Corp CTL Shelby MI.....	.....	..	.....1	2	273,833	106.462	275,944	259,196	261,856	.....	.....(850)	.....	.....	7.600	6.990	MON...	876	19,699	09/11/2002.	12/15/2022.		
55820J	AL	4	Madison Park Funding LTD CLO Ser 2016-21.....	.....	..	.....4	1FE	28,000,000	100.016	28,004,564	28,000,000	28,000,000	.....	.....	.....	.....	3.336	3.350	JAJO..	114,170		11/08/2019.	10/15/2032.		
55820J	AQ	3	Madison Park Funding LTD CLO Ser 2016-21.....	.....	..	.....4	1FE	28,000,000	99.971	27,991,743	28,000,000	28,000,000	.....	.....	.....	.....	3.936	3.955	JAJO..	134,703		11/08/2019.	10/15/2032.		

SCHEDULE D - PART 1

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

E10.45

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5					8	9				12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification				F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol			Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
59549W	AB	9	Mid State Tr LBASS Ser 11 Cl M1.....	..	4	2FE	.....	465,443	106.641	496,365	465,452	465,451	.....	.....	.....	.....	.....	5.598	5.664	MON...	1,158	26,056	06/18/2003.	07/15/2038.	
63080#	AA	5	NARA Caves Lease Tr CTL.....	..	1	.....	.....	3,977,109	115.228	4,582,733	3,977,109	3,977,109	.....	.....	.....	.....	.....	5.300	5.300	MON...	9,368	210,787	06/03/2010.	09/15/2028.	
653240	AA	9	Newtown CTL Ser 2002.....	..	1	.....	.....	608,640	105.019	639,212	608,661	608,655	.....	.....	1	.....	.....	6.082	6.160	MON...	1,645	37,019	08/08/2002.	05/15/2023.	
68267E	AA	2	OneMain Direct Auto Rec Tr LBASS Ser 201.....	..	4	1FE	.....	4,999,143	102.964	5,148,175	5,000,000	4,999,233	.....	.....	91	.....	.....	3.630	3.661	MON...	8,571	136,125	03/12/2019.	09/14/2027.	
69122D	AA	7	Owl Rock Ltd CLO Ser 2019-1A Cl A.....	..	4	1FE	.....	5,000,000	99.899	4,994,933	5,000,000	5,000,000	.....	.....	.....	.....	.....	3.699	3.714	FMAN.	21,575	106,497	04/25/2019.	05/20/2031.	
73019#	AD	4	PNC Equip Finc LLC LBASS Priv Pl Nt Ser.....	..	4	.....	.....	2,133,425	101.871	2,173,351	2,133,425	2,133,425	.....	.....	.....	.....	.....	3.050	3.050	MN.....	8,314	65,069	11/15/2012.	11/15/2027.	
74041E	AC	9	Preferred Term Sec Ltd VI LBASS Mezz Nt.....	..	4	4FE	.....	223,833	75.096	3,027,185	4,031,097	223,833	.....	.....	.....	.....	.....	2.887	68.541	MJSD.	2,910	136,806	06/25/2012.	03/23/2035.	
74042C	AA	6	Preferred Term Sec Ltd LBASS Sr Nt Cl A.....	..	4	1FE	.....	2,833,388	93.682	3,910,668	4,174,420	3,125,161	.....	.....	63,543	.....	.....	2.787	6.136	MJSD.	2,909	142,684	10/02/2012.	03/22/2038.	
74042H	AC	1	Preferred Term Sec Ltd LBASS XIX Nt Cl B.....	..	4	4FE	.....	2,725,411	77.715	2,117,735	2,725,006	2,725,016	.....	.....	252	.....	.....	2.494	2.500	MJSD.	1,699	84,876	03/22/2019.	12/22/2035.	
74042J	AA	1	Preferred Term Sec Ltd LBASS XXI Nt Ser.....	..	4	1FE	.....	1,992,141	91.684	1,826,483	1,992,141	1,992,141	.....	.....	.....	.....	.....	2.244	2.250	MJSD.	1,117	57,014	02/17/2006.	03/22/2038.	
74980E	AC	2	RR LTD CLO Ser 2019-7A Cl A1A.....	..	4	1Z	.....	20,487,700	99.940	20,487,700	20,500,000	20,487,700	.....	.....	.....	.....	.....	3.336	3.242	JAJO..	.....	.....	12/17/2019.	01/15/2033.	
74980E	AG	3	RR LTD CLO Ser 2019-7A Cl A2.....	..	4	1Z	.....	20,000,000	100.000	20,000,000	20,000,000	20,000,000	.....	.....	.....	.....	.....	4.002	3.860	JAJO..	.....	.....	12/17/2019.	01/15/2033.	
78402C	AA	1	SC Commercial Mtg Pass Through CTL Ser 2.....	..	4	2	.....	933,010	110.654	987,334	892,271	902,051	.....	.....	(2,566)	.....	.....	7.053	6.458	MON...	5,244	61,667	11/20/2003.	11/10/2028.	
846031	AA	0	Southwick Park CLO, Ltd. CLO Ser 2019-4A.....	..	4	1FE	.....	23,500,000	100.039	23,509,153	23,500,000	23,500,000	.....	.....	.....	.....	.....	3.266	3.278	JAJO..	293,620	.....	07/11/2019.	07/20/2032.	
846031	AC	6	Southwick Park CLO, Ltd. CLO Ser 2019-4A.....	..	4	1FE	.....	8,500,000	99.525	8,459,618	8,500,000	8,500,000	.....	.....	.....	.....	.....	3.716	3.732	JAJO..	120,228	.....	07/11/2019.	07/20/2032.	
89612L	AA	4	Tricon American Homes Ser 2019-SFR1 Cl A.....	..	4	1FE	.....	6,499,764	100.189	6,512,305	6,500,000	6,499,442	.....	.....	(322)	.....	.....	2.750	2.744	MON...	14,896	32,274	09/16/2019.	03/17/2038.	
90931C	AA	6	United Air Lines LBASS EETC Ser 2019-1 C.....	..	4	1FE	.....	22,631,193	107.973	23,799,681	22,042,191	22,594,060	.....	.....	(37,133)	.....	.....	4.150	3.779	FA.....	320,163	492,949	05/22/2019.	08/25/2031.	
90931E	AA	2	United Air Lines LBASS EETC Ser 2019-1 C.....	..	1	1FE	.....	5,974,319	108.121	6,455,689	5,970,828	5,973,927	.....	.....	(392)	.....	.....	4.550	4.542	FA.....	95,085	146,401	01/30/2019.	02/25/2033.	
90931V	AA	4	United Air Lines PTC Ser 2018-1 A.....	..	1	1FE	.....	18,677,280	102.608	19,164,403	18,677,280	18,677,280	.....	.....	.....	.....	.....	3.700	3.700	MS.....	230,353	691,059	01/31/2018.	09/01/2031.	
90932J	AA	0	United Airlines LBASS Ser 2019-2 AA PTT.....	..	1	1FE	.....	7,000,000	100.389	7,027,244	7,000,000	7,000,000	.....	.....	.....	.....	.....	2.700	2.699	MN.....	56,700	.....	09/03/2019.	11/01/2033.	
90932K	AA	7	United Airlines LBASS Ser 2019-2 B PTT.....	..	1	2FE	.....	9,000,000	101.004	9,090,369	9,000,000	9,000,000	.....	.....	.....	.....	.....	3.500	3.498	MN.....	94,500	.....	09/03/2019.	11/01/2029.	
90932M	AA	3	United Airlines LBASS Ser 2019-2 A PTT.....	..	1	1FE	.....	15,000,000	100.419	15,062,835	15,000,000	15,000,000	.....	.....	.....	.....	.....	2.900	2.899	MN.....	130,500	.....	09/03/2019.	11/01/2029.	
90933J	AA	9	United Airlines LBASS Ser 2016-2 B PTT.....	..	4	2FE	.....	11,601,852	101.401	11,764,417	11,601,852	11,601,852	.....	.....	.....	.....	.....	3.650	3.650	AO.....	98,809	423,468	10/23/2017.	04/07/2027.	
91740#	AA	8	United States of America BIA-2 CTL Alber.....	..	1	.....	.....	512,823	108.512	556,476	512,823	512,823	.....	.....	.....	.....	.....	5.760	5.830	MON...	1,313	29,539	12/15/2004.	10/15/2025.	
91741@	AA	9	US Govt Ft Collins Tr GSA CTL APHIS Ls.....	..	1	.....	.....	2,650,543	109.711	2,907,938	2,650,543	2,650,543	.....	.....	.....	.....	.....	5.400	5.461	MON...	6,361	143,129	10/18/2005.	12/15/2026.	
91838*	AA	5	VA Springfield CTL Ls Fin Tr.....	..	4	.....	.....	7,726,766	104.296	8,058,721	7,726,766	7,726,766	.....	.....	.....	.....	.....	3.880	3.911	MON...	8,328	299,798	06/14/2018.	06/21/2038.	
92338B	AC	9	Verde CLO Ltd CLO Ser 2019-1A Cl A.....	..	2	1FE	.....	10,701,449	100.565	10,761,899	10,701,449	10,701,449	.....	.....	.....	.....	.....	3.352	3.365	JAJO..	77,724	194,149	03/15/2019.	04/15/2032.	
92338B	AE	5	Verde CLO Ltd CLO Ser 2019-1A Cl B.....	..	4	1FE	.....	3,500,000	100.233	3,508,148	3,500,000	3,500,000	.....	.....	.....	.....	.....	3.886	3.904	JAJO..	29,470	72,749	03/15/2019.	04/15/2032.	
94978#	AU	1	Wells Fargo Bank Northwest NA CTL MWRA L.....	..	4	.....	.....	1,004,002	128.424	1,231,509	958,939	982,599	.....	.....	(1,586)	.....	.....	7.380	7.019	MON...	3,145	73,956	07/30/2002.	05/15/2032.	
94978#	BC	0	Wells Fargo Bank Northwest NA CTL.....	..	1	2	.....	344,610	105.258	362,730	344,610	344,610	.....	.....	.....	.....	.....	6.599	6.688	MON...	1,895	22,741	02/26/2003.	11/01/2022.	
9497ER	AD	6	Wells Fargo Home Eq Tr RMBS Ser 2005-1 C.....	..	4	1FM	.....	7,070,000	99.899	7,062,881	7,070,000	7,070,000	.....	.....	.....	.....	.....	2.714	2.730	MON...	3,179	228,154	11/16/2017.	04/25/2035.	
96928#	AC	7	William Blair CTL CTL PTC Ser 2004-1.....	..	1	2	.....	7,961	100.284	6,963	6,943	6,953	.....	.....	(124)	.....	.....	7.660	5.653	MON...	9	9,250	12/09/2004.	01/25/2023.	
98881@	AA	4	ZC Specialty Ins Co CTL Ser 2002-31.....	..	1	2	.....	1,839,768	110.451	2,032,042	1,839,768	1,839,768	.....	.....	.....	.....	.....	7.338	7.339	JJ.....	58,501	135,002	12/20/2002.	12/23/2022.	
00908P	AA	5	Air Canada LBASS EETC Ser 2017-1AA.....	A	1	1FE	.....	7,590,400	101.937	7,737,441	7,590,400	7,590,400	.....	.....	.....	.....	.....	3.300	3.300	JJ.....	115,501	250,483	12/07/2017.	07/15/2031.	
00908P	AB	3	Air Canada LBASS PTT Ser 2017-1A.....	A	1	1FE	.....	6,641,600	101.286	6,727,024	6,641,600	6,641,600	.....	.....	.....	.....	.....	3.550	3.550	JJ.....	108,719	235,777	12/07/2017.	07/15/2031.	
009090	AC	5	Air Canada LBASS EETC Ser 2015-1C.....	A	1	2FE	.....	15,000,000	100.350	15,052,455	15,000,000	15,000,000	.....	.....	.....	.....	.....	5.000	5.001	MS.....	220,833	750,000	03/11/2015.	03/15/2020.	
11043X	AA	1	British Airways Plc EETC.....	C	4	1FE	.....	4,499,436	103.705	4,666,140	4,499,436	4,499,436	.....	.....	.....	.....	.....	3.300	3.314	MJSD.	6,599	57,743	07/15/2019.	06/15/2034.	
3599999.			Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....						557,063,654	XXX	566,835,712	561,144,147	557,062,159	0	(7,964)	0	0	XXX	XXX	XXX	4,424,840	9,548,822	XXX	XXX	
3899999.			Total - Industrial & Miscellaneous (Unaffiliated).....						19,791,126,490	XXX	21,194,480,804	19,592,058,510	19,738,414,992	38,444	(8,628,604)	334,775	13,874,807	XXX	XXX	XXX	189,656,105	671,075,325	XXX	XXX	
Unaffiliated Bank Loans - Acquired																									
000000	00	0	Bond Pharm Inc Last Out Term Ln Nt 1.....	..		4Z	.....	4,875,697	99.050	4,930,676	4,977,967	4,880,081	.....	.....	4,384	.....	.....	7.531	8.184	MON...	2,083	96,988	10/31/2019.	06/27/2024.	

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
000000	00	0	HCA Inc Term Ln B-12 Nt 1.....					2FE	5,032,648	100.464	5,056,015	5,032,648	5,032,648						3.635	3.663	MON...	1,016	41,973	10/08/2019.	03/13/2025.
000000	00	0	AmerCareRoyal LLC Term Ln Nt 1.....					4Z	2,163,124	98.000	2,163,124	2,207,269	2,163,443		319				6.718	7.232	MON...	2,059	6,583	12/11/2019.	11/25/2025.
000000	00	0	Sensata Technologies New #2 1st Lien Ter.....					2FE	5,460,112	100.719	5,491,618	5,452,426	5,459,907		(205)				3.716	3.709	JAJO...	40,521	16,341	10/21/2019.	09/20/2026.
03539#	AA	8	Ankura Consulting Group LLC 1st Lien Ter.....					4FE	3,782,709	99.400	3,836,747	3,859,907	3,797,290		10,978				6.805	7.212	MON...	5,770	311,216	08/24/2018.	08/24/2024.
08579J	BD	3	Berry Plastics Corp Term Ln W Nt 1.....					3FE	1,001,120	100.339	1,003,393	1,000,000	1,001,031		(88)				3.715	3.697	MON...	2,270	5,616	10/18/2019.	10/01/2022.
08579J	BE	1	Berry Plastics Corp Term Ln X Nt 1.....					3FE	1,986,674	100.344	1,991,119	1,984,297	1,986,566		(108)				3.715	3.713	MON...	4,505	11,143	10/18/2019.	01/19/2024.
14880B	AG	6	Catalent Pharma Solutions Inc Term Ln B.....					3FE	2,999,887	100.333	2,994,911	2,984,962	2,995,984		(3,903)				4.211	3.699		349	30,513	10/02/2019.	05/17/2026.
40409V	AR	5	HB Fuller Company Term Ln Nt 1.....					3FE	4,996,250	100.141	5,007,030	5,000,000	4,996,321		71				3.765	3.781	MON...	6,274	12,099	11/25/2019.	10/20/2024.
44969C	BF	6	Quintiles IMS New Term Ln B Nt 1.....					3FE	1,010,589	100.375	1,004,336	1,000,583	1,007,740		(1,584)				3.945	3.779	MJSD.	224	45,102	02/14/2018.	03/06/2024.
44989*	AA	1	IQNavigator Inc 1st Lien TL Nt 1.....					4	4,790,849	97.560	4,745,129	4,863,806	4,804,720		10,262				7.399	7.782	FMAN.	32,986	393,189	08/20/2018.	08/20/2024.
44989*	AB	9	IQNavigator Inc Revolver Nt 1.....					4	178,234	97.760	176,895	180,948	178,869		470				7.399	7.829	FMAN.	1,227	16,624	08/20/2018.	08/20/2023.
55392*	AA	8	MBS Services 1st Lien Term Ln Nt 1.....					3PL	1,026,644	97.590	1,022,349	1,047,596	1,028,112		1,468				7.436	7.918	JAJO...	13,631	20,763	07/30/2019.	07/30/2024.
60367*	AA	9	Community Brands Incremental DD Term Ln.....					3Z	1,604,083	99.000	1,588,042	1,604,083	1,604,083						5.786	5.828	MJSD.	516	147,683	06/28/2019.	12/02/2022.
60367*	AB	7	Community Brands Incremental Term Ln Nt.....					3Z	8,253,194	99.000	8,211,721	8,294,667	8,267,611		9,048				5.786	5.951	MJSD.	2,666	530,225	05/02/2018.	12/02/2022.
70323#	AB	5	Pathway Partners Vet Mgmt LLC New DD Ter.....					4Z	1,288,613	99.000	1,281,322	1,294,265	1,288,976		363				6.215	6.397	MON...	447	41,310	11/29/2019.	10/10/2024.
70324#	AC	2	Pathway Partners Vet Mgmt LLC New Term L.....					4Z	3,625,277	99.000	3,625,277	3,661,896	3,630,242		4,965				6.285	6.582	MON...	1,279	227,328	02/05/2019.	10/10/2024.
70324#	AD	0	Pathway Partners Vet Mgmt LLC New DD Ter.....					3Z	608,670	99.000	605,580	611,697	608,672		2				6.240	6.443	MON...	212	2,278	12/31/2019.	10/10/2024.
70466@	AA	6	Peach State Labs Inc Sr Sec Term Ln Nt 1.....					3Z	3,922,268	100.000	3,938,952	3,938,952	3,935,197		7,079				8.709	9.069	MON...	29,546	390,692	02/01/2018.	06/30/2020.
72584D	AE	4	Yum Brands New Term Ln Nt 1.....					3FE	2,961,869	100.172	2,945,130	2,940,076	2,956,891		(2,926)				3.447	3.353	MON...	3,941	119,958	04/03/2018.	03/29/2025.
74966U	AP	5	RPI Finance Trust Term Ln 6 Nt 1.....					2FE	13,960,589	100.736	14,031,172	13,928,643	13,944,570		(16,019)				3.889	3.655		1,505	250,396	09/18/2019.	04/17/2023.
76168J	AR	7	RBS Global (Rexnord) New Term Ln B Nt 1.....					3FE	7,751,786	100.400	7,749,625	7,718,750	7,751,068		(718)				3.535	3.463	MON...	6,822	23,819	11/21/2019.	08/21/2024.
78431@	AA	1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1.....					4PL	1,120,351	100.000	1,134,533	1,134,533	1,122,615		2,264				6.902	7.271	JAJO...	16,980	60,465	02/04/2019.	12/13/2023.
84611@	AF	0	Sovos LLC 1st Lien Term Ln Nt 1.....					4PL	6,578,179	98.630	6,620,468	6,712,428	6,593,657		15,478				6.461	6.929	MON...	2,409	317,755	04/29/2019.	04/29/2024.
84611@	AG	8	Sovos LLC Delayed Draw Term Ln Nt 1.....					4PL	299,238	98.630	298,119	302,260	299,537		299				6.445	6.682	MON...	108	12,568	07/31/2019.	04/29/2024.
88870P	A*	7	Tivo Co (Project Timberwolf) 1st Lien Te.....					4FE	4,900,000	98.000	4,900,000	5,000,000	4,902,634		2,634				1.843	2.258	MON...	2,303	32,144	11/20/2019.	11/22/2024.
88870T	AG	3	Tivity Health Inc Term Ln B Nt 1.....					4FE	4,607,028	100.280	4,738,388	4,725,157	4,615,604		8,576				7.195	7.781	MON...	1,885	227,798	05/10/2019.	03/08/2026.
90347B	AH	1	Axalta Coating Systems New Term Ln B Nt.....					3FE	10,712,121	100.138	10,700,841	10,686,148	10,701,451		(5,842)				3.947	3.930	MJSD.	3,515	323,709	10/15/2019.	06/01/2024.
90372@	AC	3	US Radiology Specialists Inc Delayed Dra.....					4FE	416,521	99.500	416,521	418,614	416,605		84				6.191	6.409	MON...	72	6,616	11/01/2019.	01/01/2024.
90372@	AC	3	US Radiology Specialists Inc Delayed Dra.....					4Z	1,963,609	99.500	1,973,527	1,983,444	1,964,648		1,039				6.218	6.572	MON...	343	32,077	09/30/2019.	01/01/2024.
68371Y	AJ	2	Open Text Corp Term Ln Nt 1.....		A			2FE	5,167,975	100.271	5,165,321	5,151,371	5,166,494		(1,481)				3.555	3.521	MON...	2,495	120,684	07/10/2019.	05/30/2025.
6499999.	Unaffiliated Bank Loans - Acquired.....									119,045,908	XXX	119,347,881	119,699,393	119,103,267	0	46,909	0	XXX	XXX	XXX	189,959	3,875,655	XXX	XXX	
6599999.	Total - Unaffiliated Bank Loans.....									119,045,908	XXX	119,347,881	119,699,393	119,103,267	0	46,909	0	XXX	XXX	XXX	189,959	3,875,655	XXX	XXX	
Totals																									
7699999.	Total - Issuer Obligations.....									20,022,344,389	XXX	21,534,999,806	19,791,854,000	19,971,873,666	0	(7,768,742)	0	13,874,807	XXX	XXX	XXX	198,650,931	693,254,926	XXX	XXX
7799999.	Total - Residential Mortgage-Backed Securities.....									828,144,047	XXX	838,200,564	813,008,003	826,097,991	38,444	(314,061)	334,775	0	XXX	XXX	XXX	2,470,276	20,442,689	XXX	XXX
7899999.	Total - Commercial Mortgage-Backed Securities.....									736,383,219	XXX	776,264,912	716,775,328	733,874,976	0	(1,539,596)	0	0	XXX	XXX	XXX	2,333,302	23,393,649	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities.....									557,063,654	XXX	566,835,712	561,144,147	557,062,159	0	(7,964)	0	0	XXX	XXX	XXX	4,424,840	9,548,822	XXX	XXX
8299999.	Total - Unaffiliated Bank Loans.....									119,045,908	XXX	119,347,881	119,699,393	119,103,267	0	46,909	0	0	XXX	XXX	XXX	189,959	3,875,655	XXX	XXX
8399999.	Grand Total - Bonds.....									22,262,981,217	XXX	23,835,648,875	22,002,480,871	22,208,012,059	38,444	(9,583,454)	334,775	13,874,807	XXX	XXX	XXX	208,069,308	750,515,741	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21		
				3	4					9	10		12	13	14	15	16	17	18	19				
CUSIP Identification	Description			Code	F or ei gn	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol	Date Acquired		
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																								
23281#	12	4	Cyprium Parallel Invs V LP Pfrd Units.....				...	5,328.480	1.00		532,848	100.000	532,848	532,848						0		1PL.....	08/15/2019.	
86358X	20	3	SFA ABS CDO III LTD Pfd.....			.....	C	1,266.000	1,000.00	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	6FE.....	03/07/2012.		
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....											532,848	XXX	532,848	532,848	0	0	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks.....											532,848	XXX	532,848	532,848	0	0	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2					Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18		
						3	4			7	8		10	11	12	13	14	15	16				
CUSIP Identification	Description					Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation		
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																							
69121K	10	4	Owl Rock Capital Corp Com.....					.....	...	.....655,766.000	11,731,654	17.890	11,731,654	9,999,989	229,518	422,935	.....	.....1,731,665	.....	.....1,731,665	.....	07/18/2019.	.....
88642R	10	9	Tidewater Inc Com.....					.....	...	.....142,968.000	2,756,423	19.280	2,756,423	2,790,863	.....	.....	.....	.....(34,440)	.....	.....(34,440)	.....	05/28/2019.	.....
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....									.....	14,488,077	XXX	14,488,077	12,790,852	229,518	422,935	0	1,697,225	0	1,697,225	0	XXX	XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																							
31340#	00	1	Federal Home Loan Bank Com Cl B.....					RF...	...	310,000.000	31,000,000	100.000	31,000,000	31,000,000	.....	.....698,356	.....	.....	.....	.....0	.....	04/08/2019.	.....
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....									.....	31,000,000	XXX	31,000,000	31,000,000	0	698,356	0	0	0	0	0	0	XXX	XXX
9799999. Total - Common Stock.....									.....	45,488,077	XXX	45,488,077	43,790,852	229,518	1,121,291	0	1,697,225	0	1,697,225	0	XXX	XXX	
9899999. Total Common and Preferred Stock.....									.....	46,020,925	XXX	46,020,925	44,323,700	229,518	1,121,291	0	1,697,225	0	1,697,225	0	XXX	XXX	

SCHEDULE D - PART 3

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

1				2				3	4	5				6	7	8	9
CUSIP Identification				Description				Foreign	Date Acquired	Name of Vendor				Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																	
912828 6B 1 U S Treasury Nt 2.625% 02/15/29.....					03/14/2019.....		Citigroup.....					1,000,434		1,000,000		2,030	
0599999. Total - Bonds - U.S. Government.....											1,000,434		1,000,000		2,030		
Bonds - U.S. States, Territories and Possessions																	
373385 FG 3 Georgia St GO TxbI 2.900% 07/01/34.....					06/20/2019.....		Wells Fargo Securities LLC.....					6,559,232		6,559,232			
57582R YN 0 Massachusetts St GO Ref Ser D.....					08/27/2019.....		Merrill Lynch.....					19,340,000		19,340,000			
57582R YP 5 Massachusetts St GO Tcbl Ref Ser D.....					08/27/2019.....		Merrill Lynch.....					6,075,000		6,075,000			
882724 QN 0 Texas St GO TxbI-Ref-State of Tx Hwy Imp.....					11/14/2019.....		RBC Capital Markets LLC.....					50,000		50,000			
882724 QP 5 Texas St GO TxbI-Ref-State of Tx Hwy Imp.....					11/14/2019.....		RBC Capital Markets LLC.....					95,000		95,000			
1799999. Total - Bonds - U.S. States, Territories & Possessions.....											32,119,232		32,119,232		0		
Bonds - U.S. Political Subdivisions of States																	
30382A JB 9 Fairfax Cnty VA GO Ref Ser B.....					01/29/2019.....		Raymond James USA Ltd.....					1,982,780		2,000,000			
59163P KP 7 Metro OR GO Taxable Bond.....					10/10/2019.....		Merrill Lynch.....					4,361,991		4,154,000		53,656	
59163P KS 1 Metro OR GO TxbI 3.250% 06/01/34.....					06/18/2019.....		Merrill Lynch.....					19,764,614		19,141,000		60,480	
59163P KX 0 Metro OR GO TxbI 3.500% 06/01/39.....					05/02/2019.....		Merrill Lynch.....					19,715,800		20,000,000			
73723R H9 7 Portsmouth VA GO Bld Amer Bd Ser B.....					08/13/2019.....		Raymond James USA Ltd.....					9,306,844		9,375,000			
797272 RF 0 San Digo CA Community CLG DIST TxbI-Ref.....					09/18/2019.....		RBC Capital Markets LLC.....					300,000		300,000			
797272 RG 8 San Digo CA Community CLG DIST TxbI-Ref.....					09/18/2019.....		RBC Capital Markets LLC.....					3,888,000		3,888,000			
797272 RH 6 San Digo CA Community CLG DIST TxbI-Ref.....					09/18/2019.....		RBC Capital Markets LLC.....					1,247,000		1,247,000			
2499999. Total - Bonds - U.S. Political Subdivisions of States.....											60,567,029		60,105,000		114,136		
Bonds - U.S. Special Revenue and Special Assessment																	
02765U PH 1 American Mun Pwr Ohio Inc Rev TxbI-Ref P.....					11/06/2019.....		Citigroup.....					4,834,000		4,834,000			
02765U PJ 7 American Mun Pwr Ohio Inc Rev TxbI-Ref.....					11/06/2019.....		Citigroup.....					5,092,000		5,092,000			
114894 ZR 2 Broward Cnty FL Arpt Sys Rev TxbI Ref Se.....					11/01/2019.....		Bank of America BISD Dealer.....					1,457,500		1,457,500			
114894 ZS 0 Broward Cnty FL Arpt Sys Rev TxbI Ref Se.....					11/01/2019.....		Bank of America BISD Dealer.....					3,510,800		3,510,800			
114894 ZU 5 Broward Cnty FL Arpt Sys Rev TxbI Ref Se.....					11/01/2019.....		Bank of America BISD Dealer.....					1,273,000		1,273,000			
114894 ZV 3 Broward Cnty FL Arpt Sys Rev TxbI Ref Se.....					11/01/2019.....		Bank of America BISD Dealer.....					1,578,450		1,578,450			
114894 ZW 1 Broward Cnty FL Arpt Sys Rev TxbI Ref Se.....					11/01/2019.....		Bank of America BISD Dealer.....					2,044,450		2,044,450			
186352 SL 5 Cleveland OH Airport Sys Rev TxbI-Ref-Se.....					09/18/2019.....		Loop Capital Markets LLC.....					4,337,366		4,320,000			
186352 SM 3 Cleveland OH Airport Sys Rev TxbI-Ref-Se.....					09/18/2019.....		Loop Capital Markets LLC.....					3,499,000		3,499,000			
186352 SN 1 Cleveland OH Airport Sys Rev TxbI-Ref-Se.....					09/18/2019.....		Loop Capital Markets LLC.....					7,606,000		7,606,000			
186352 SP 6 Cleveland OH Airport Sys Rev TxbI-Ref-Se.....					09/18/2019.....		Loop Capital Markets LLC.....					5,992,000		5,992,000			
19954K AQ 4 Columbus OH Regional Airport TxbI.....					04/18/2019.....		Bank of America BISD Dealer.....					400,000		400,000			
19954K AR 2 Columbus OH Regional Airport TxbI.....					04/18/2019.....		Bank of America BISD Dealer.....					250,000		250,000			
20281P KW 1 Commonwealth PA Fin Auth Rev TxbI Ser A.....					05/09/2019.....		Citigroup.....					7,555,930		7,555,930			
235036 4R 8 Dallas-Ft Worth Intl Arpt Rev TxbI Ref S.....					08/08/2019.....		JP Morgan Securities LLC.....					3,705,000		3,705,000			
235036 4S 6 Dallas-Ft Worth Intl Arpt Rev TxbI Ref S.....					08/08/2019.....		JP Morgan Securities LLC.....					4,460,000		4,460,000			
235036 4V 9 Dallas-Ft Worth Intl Arpt Rev TxbI Ref S.....					08/08/2019.....		JP Morgan Securities LLC.....					9,930,000		9,930,000			
235036 4X 5 Dallas-Ft Worth Intl Arpt Rev TxbI Ref S.....					08/08/2019.....		JP Morgan Securities LLC.....					2,000,000		2,000,000			
254845 RM 4 Dist of Columbia WTR & SWR Taxable Ref S.....					10/09/2019.....		Siebert Cisneros Shank & Co.....					6,000,000		6,000,000			
3128MJ 2Z 2 FHLMC Giant Pool #G08791.....					06/27/2019.....		JP Morgan Securities LLC.....					46,616,087		45,990,898		103,480	
3132DV 3Z 6 FHLMC Pool #SD8016 3.000% 10/25/49.....					12/30/2019.....		Nomura Securities Intl LLC.....					50,044,933		49,358,541		123,396	
3132DV 4A 0 FHLMC Pool #SD8017 3.500% 10/25/49.....					12/26/2019.....		JP Morgan Securities LLC.....					50,507,480		49,099,700		124,113	
3140X3 AX 6 FNMA Pool #FM0021 4.000% 03/25/49.....					12/27/2019.....		Citigroup.....					49,549,549		47,629,485		153,473	
31418D EU 2 FNMA Pool #MA3746 4.000% 08/25/49.....					12/17/2019.....		Bank of America BISD Dealer.....					49,592,342		47,677,781		90,058	
345105 JG 6 Foothill Estrn Transprtn TxbI Toll Road.....					12/11/2019.....		Goldman Sachs & Company.....					3,465,000		3,465,000			
44244C XU 6 Houston TX Util Sys Rev TxbI Ref 1st Lie.....					08/21/2019.....		Citigroup.....					5,725,000		5,725,000			

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
44244C	XV	4	Houston TX Util Sys Rev Txbl Ref 1st Lie.....		08/21/2019.....	Citigroup.....		17,175,000	17,175,000	
44244C	XW	2	Houston TX Util Sys Rev Txbl Ref 1st Lie.....		08/21/2019.....	Citigroup.....		4,007,500	4,007,500	
487312	AD	2	Keenan Ft Detrick Energy REV Sr Nt.....		06/05/2019.....	Goldman Sachs & Company.....		3,066,280	3,000,000	6,480
516391	DU	0	Lansing Michigan Brd Wtr Lt Ut Txbl Ref.....		12/13/2019.....	JP Morgan Securities LLC.....		3,460,000	3,460,000	
57563R	QK	8	Massachusetts Educ Fin Rev Txbl Ser A.....		05/03/2019.....	RBC Capital Markets LLC.....		6,850,000	6,850,000	
576000	XQ	1	Massachusetts St Sch Bldg Rev Txbl-Ref-S.....		11/07/2019.....	Bank of America Bisd Dealer.....		5,906,150	5,906,150	
576051	WF	9	Mass State Water Authority Taxable Ref G.....		10/10/2019.....	Citigroup.....		1,310,000	1,310,000	
576051	WH	5	Mass State Water Authority Taxable Ref G.....		10/10/2019.....	Citigroup.....		3,302,500	3,302,500	
59164G	EW	8	Metro Wstwtr Recl Dist Co Rev Txbl-Ref-S.....		11/15/2019.....	Wells Fargo Securities LLC.....		40,000	40,000	
59164G	EX	6	Metro Wstwtr Recl Dist Co Rev Txbl-Ref-S.....		11/15/2019.....	Wells Fargo Securities LLC.....		6,110,000	6,110,000	
59164G	FA	5	Metro Wstwtr Recl Dist Co Rev Txbl-Ref-S.....		11/15/2019.....	Wells Fargo Securities LLC.....		40,000	40,000	
59333P	4P	0	Miami-Dade Cnty FL Rev Txbl Ref Ser B.....		05/10/2019.....	Raymond James USA Ltd.....		790,000	790,000	
59333P	5E	4	Miami-Dade Cnty FL Rev Txbl Ref Aviation.....		08/23/2019.....	Barclays Capital Inc.....		9,044,383	9,044,383	
59333P	5G	9	Miami-Dade Cnty FL Rev Txbl Ref Aviation.....		08/23/2019.....	Barclays Capital Inc.....		14,287,000	14,287,000	
59334D	LL	6	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S.....		10/24/2019.....	Jefferies & Company Inc.....		994,455	994,455	
59334D	LN	2	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S.....		10/24/2019.....	Jefferies & Company Inc.....		1,944,513	1,944,513	
59334D	LP	7	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S.....		10/24/2019.....	Jefferies & Company Inc.....		2,508,200	2,508,200	
59334D	LQ	5	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S.....		10/24/2019.....	Jefferies & Company Inc.....		3,081,350	3,081,350	
59334D	LR	3	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S.....		10/24/2019.....	Jefferies & Company Inc.....		766,440	766,440	
594698	QS	4	Michigan St Strategic Fd Rev Bds AMT-I-7.....		01/11/2019.....	Merrill Lynch.....		2,763,471	2,748,000	17,843
594712	UF	6	Michigan St Univ Rev Txbl Ref Ser A.....		04/29/2019.....	Citigroup.....		13,865,770	13,596,000	45,993
60636A	MS	9	Missouri St Hlth Educ Rev Txbl Ref Ser B.....		07/19/2019.....	Citigroup.....		2,945,512	3,128,000	34,322
64985T	BH	3	New York St Urban Dev Corp Rev Txbl Ref.....		10/25/2019.....	Jefferies & Company Inc.....		6,590,926	6,594,025	
650009	S5	3	New York St Twy Auth Gen Rev Txbl Ref Se.....		10/18/2019.....	Citigroup.....		11,805,000	11,805,000	
650035	8W	1	New York St Urban Dev Corp Rev Txbl-St P.....		01/09/2019.....	Morgan Stanley & Co LLC.....		5,542,779	5,555,000	
68608W	AK	8	OR St Univ Gen Rev Txbl.....		04/10/2019.....	Merrill Lynch.....		2,927,000	2,927,000	
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	
717893	L2	5	Philadelphia PA Wtr & Wst Rev Txbl Ref S.....		02/14/2019.....	Loop Capital Markets LLC.....		1,000,000	1,000,000	
717893	L3	3	Philadelphia PA Wtr & Wst Rev Txbl Ref S.....		02/21/2019.....	Loop Capital Markets LLC.....		1,151,537	1,150,000	
735240	S8	7	Port of Portland Airport Txbl-Port-Intl.....		04/24/2019.....	Citigroup.....		652,013	644,000	152
783186	UF	4	Rutgers NJ State University Txbl Ref Ser.....		10/18/2019.....	Morgan Stanley & Co LLC.....		5,620,000	5,620,000	
783186	UG	2	Rutgers NJ State University Txbl Ref Ser.....		10/18/2019.....	Morgan Stanley & Co LLC.....		3,750,000	3,750,000	
783186	UH	0	Rutgers NJ State University Txbl Ref Ser.....		10/18/2019.....	Morgan Stanley & Co LLC.....		14,989,000	14,989,000	
783186	UJ	6	Rutgers NJ State University Txbl Ref Ser.....		10/18/2019.....	Morgan Stanley & Co LLC.....		2,030,000	2,030,000	
79765R	5B	1	San Francisco CA Sewer Rev Txbl Ref Ser.....		12/13/2019.....	Morgan Stanley & Co LLC.....		4,615,000	4,615,000	
88213A	NU	5	Texas A & M Univ Rev Txbl-Ser A.....		01/09/2019.....	Morgan Stanley & Co LLC.....		3,085,000	3,085,000	
88213A	NX	9	Texas A & M Univ Rev Txbl-Ser A.....		01/09/2019.....	Morgan Stanley & Co LLC.....		1,011,913	1,011,913	
882667	AZ	1	Texas St Priv Actvty Bnd TXBL Tarrant Ex.....		12/11/2019.....	JP Morgan Securities LLC.....		10,000,000	10,000,000	
914119	V6	6	University Cincinnati OH Rev Txbl Ref Se.....		11/21/2019.....	Wells Fargo Securities LLC.....		2,416,000	2,416,000	
91417K	3C	3	University CO System Rev Ref Txbl Ser A.....		07/10/2019.....	RBC Capital Markets LLC.....		1,335,000	1,335,000	
91417K	3E	9	University CO System Rev Ref Txbl Ser A.....		07/10/2019.....	RBC Capital Markets LLC.....		2,000,000	2,000,000	
914639	KY	4	Univ of Nebraska NE Facs Corp Txbl Ref S.....		10/11/2019.....	Morgan Stanley & Co LLC.....		3,000,000	3,000,000	
92818N	HS	0	Virginia State Resources Auth Txbl Ref P.....		10/30/2019.....	Raymond James USA Ltd.....		1,522,550	1,522,550	
92818N	HT	8	Virginia State Resources Auth Txbl Ref P.....		10/30/2019.....	Raymond James USA Ltd.....		1,522,550	1,522,550	
92818N	HU	5	Virginia State Resources Auth Txbl Ref P.....		10/30/2019.....	Raymond James USA Ltd.....		761,300	761,300	
958697	KZ	6	Western MN Mun Pwr Agy Rev Txbl Ref Ser.....		10/17/2019.....	Citigroup.....		5,539,000	5,539,000	

SCHEDULE D - PART 3

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

1			2		3	4	5		6	7	8	9
CUSIP Identification			Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
958697	LA	0	Western MN Mun Pwr Agy Rev Txbl Ref Ser.....			10/17/2019.....	Citigroup.....			5,690,000	5,690,000	
958697	LC	6	Western MN Mun Pwr Agy Rev Txbl Ref Ser.....			10/17/2019.....	Citigroup.....			1,975,000	1,975,000	
3199999.			Total - U.S. Special Revenue and Special Assessments.....							539,969,979	533,235,364	699,310

Bonds - Industrial and Miscellaneous

00122@	AA	9	AES Southland Sr Sec Nt.....			02/28/2019.....	Various.....			2,615,566	2,615,566	
00206R	CQ	3	AT&T Inc Sr Nt 4.750% 05/15/46.....			10/29/2019.....	JP Morgan Securities LLC.....			9,732,624	8,800,000	192,744
00206R	DK	5	AT&T Inc Sr Nt 4.550% 03/09/49.....			10/29/2019.....	JP Morgan Securities LLC.....			2,156,680	2,000,000	13,144
00206R	HS	4	AT&T Inc Sr Nt 3.600% 07/15/25.....			06/05/2019.....	Tax Free Exchange.....			22,736,463	23,000,000	322,000
00206R	HY	1	AT&T Inc Sr Nt 6.625% 05/15/29.....			06/05/2019.....	Tax Free Exchange.....			2,668,076	2,325,000	8,557
00206R	JD	5	AT&T Inc Sr Nt 6.200% 03/15/40.....			06/05/2019.....	Tax Free Exchange.....			10,256,131	10,000,000	137,778
00206R	JJ	2	AT&T Inc Sr Nt 5.350% 12/15/43.....			06/05/2019.....	Tax Free Exchange.....			4,145,900	4,000,000	
00206R	JL	7	AT&T Inc Sr Nt 4.850% 07/15/45.....			06/05/2019.....	Tax Free Exchange.....			988,178	1,000,000	18,861
02377L	AA	2	American Airlines Inc Secured Ser AA.....			08/01/2019.....	Citigroup.....			5,000,000	5,000,000	
02378M	AA	9	American Airlines Inc Secured Ser A.....			08/02/2019.....	Various.....			12,324,750	12,300,000	
02379D	AA	8	American Airlines Inc Secured Ser B.....			09/25/2019.....	Various.....			13,062,700	13,000,000	22,458
02665W	CY	5	American Honda Fin Sr MTN.....			06/24/2019.....	Bank of America BISD Dealer.....			1,998,160	2,000,000	
03027X	AP	5	American Tower Corp Sr Nt.....			12/06/2019.....	Barclays Capital Inc.....			5,870,736	5,600,000	78,771
03027X	AU	4	American Tower Corp Sr Nt.....			12/04/2019.....	Various.....			2,898,875	2,700,000	15,548
03027X	AW	0	American Tower Corp Sr Nt.....			10/29/2019.....	JP Morgan Securities LLC.....			954,675	900,000	13,110
03027X	AY	6	American Tower Corp Sr Nt.....			12/03/2019.....	Various.....			17,100,780	17,000,000	60,536
03028P	J@	6	American Transmission Co LLC Sr Nt.....			05/14/2019.....	Us Bancorp Investments Inc.....			24,000,000	24,000,000	
030360	AD	3	American University Nt.....			06/06/2019.....	JP Morgan Securities LLC.....			6,400,000	6,400,000	
03063#	AC	8	Americold Realty Operating Par Sr Nt Ser.....			05/07/2019.....	Bank of America BISD Dealer.....			17,000,000	17,000,000	
031100	P@	3	Ametek Inc Sr Nt 4.320% 12/13/27.....			01/14/2019.....	Bank of America BISD Dealer.....			12,000,000	12,000,000	
031162	BZ	2	Amgen Inc Sr Nt 4.400% 05/01/45.....			11/14/2019.....	Goldman Sachs & Company.....			4,706,310	4,200,000	8,727
032095	AH	4	Amphenol Corp Sr Nt 4.350% 06/01/29.....			11/14/2019.....	Goldman Sachs & Company.....			779,289	700,000	14,125
032095	AJ	0	Amphenol Corp Sr Nt 2.800% 02/15/30.....			12/03/2019.....	JP Morgan Securities LLC.....			41,010,993	41,100,000	47,997
032177	AF	4	Amsted Industries Sr Nt.....			05/30/2019.....	Stifel Nicolaus & Co Inc.....			1,529,235	1,511,000	15,800
032177	AH	0	Amsted Industries Sr Nt.....			06/26/2019.....	Various.....			7,863,233	7,819,026	1,146
032177	AJ	6	Amsted Industries Sr Nt.....			12/09/2019.....	Wells Fargo Securities LLC.....			2,570,000	2,570,000	
032654	AJ	4	Analog Devices Inc Sr Nt.....			11/14/2019.....	Goldman Sachs & Company.....			1,185,800	1,100,000	18,233
032654	AN	5	Analog Devices Inc Sr Nt.....			11/14/2019.....	Goldman Sachs & Company.....			1,257,972	1,200,000	19,017
03522A	AH	3	Anheuser-Busch Co/Inbev Sr Nt.....			10/29/2019.....	Various.....			689,334	600,000	7,050
03523T	BU	1	Anheuser-Busch InBev WldwdInc Sr Nt.....			10/29/2019.....	Various.....			624,025	500,000	7,418
03523T	BV	9	Anheuser-Busch InBev WldwdInc Sr Nt.....			10/29/2019.....	Various.....			21,722,720	20,000,000	90,650
035242	AN	6	Anheuser-Busch Inbev Fin Sr Nt.....			10/29/2019.....	JP Morgan Securities LLC.....			2,706,801	2,300,000	28,175
036752	AJ	2	Anthem Inc Sr Nt 2.375% 01/15/25.....			09/04/2019.....	Goldman Sachs & Company.....			9,991,200	10,000,000	
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	
038522	AQ	1	Aramark Services Inc Sr Nt.....			03/04/2019.....	JP Morgan Securities LLC.....			3,495,750	3,540,000	17,208
04317@	BJ	6	Arthur J Gallagher & Co Sr Nt Ser II.....			02/13/2019.....	Bank of America BISD Dealer.....			5,000,000	5,000,000	
04317@	BK	3	Arthur J Gallagher & Co Sr Nt Ser JJ.....			02/13/2019.....	Bank of America BISD Dealer.....			35,000,000	35,000,000	
045054	AL	7	Ashtead Capital Inc Sr Sec Nt.....			10/28/2019.....	JP Morgan Securities LLC.....			4,000,000	4,000,000	
05491U	BD	9	Barclays Commercial Mtg Sec CMBS Ser 201.....			04/03/2019.....	Barclays Capital Inc.....			4,745,125	4,400,000	2,109
05492J	AW	2	Barclays Commercial Mtg Sec CMBS Ser 201.....			11/05/2019.....	Barclays Capital Inc.....			24,719,328	24,000,000	51,050
05550M	AU	8	Barclays Comm Mtg Sec Tr CMBS Ser 2019-C.....			05/17/2019.....	Barclays Capital Inc.....			5,877,146	5,706,000	5,679
05595#	AA	4	BSIP LDAC Issuer LLC Sr Sec Nt Brookfiel.....			02/27/2019.....	Bank of America BISD Dealer.....			40,000,000	40,000,000	

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
05595#	AB	2	BSIP LDAC Issuer LLC Sr Sec Nt.....	07/29/2019.....	Direct.....		7,950,000	7,950,000	
06051G	HQ	5	Bank of America Corp Sr Nt.....	10/29/2019.....	JP Morgan Securities LLC.....		2,176,260	2,000,000	18,545
065403	BC	0	BANK CMBS Ser 2019-BN17 CI A4.....	03/21/2019.....	Morgan Stanley & Co LLC.....		4,428,648	4,300,000	1,331
065405	AE	2	BANK CMBS Ser 2019-BN16 CI A4.....	02/01/2019.....	Wells Fargo Securities LLC.....		6,488,584	6,300,000	14,018
06540V	BB	0	BANK CMBS Ser 2019-BN24 CI A3.....	12/11/2019.....	Bank of America Bisd Dealer.....		1,338,936	1,300,000	1,924
06540W	BD	4	BANK CMBS Ser 2019-BN19 CI A3.....	12/13/2019.....	Various.....		9,271,404	9,000,000	5,650
06541R	BB	8	BANK CMBS Ser 2019-BN23 CI A3.....	11/21/2019.....	Morgan Stanley & Co LLC.....		1,081,472	1,050,000	767
06541R	BE	2	BANK CMBS Ser 2019-BN23 CI AS.....	11/21/2019.....	Morgan Stanley & Co LLC.....		411,998	400,000	320
075887	BW	8	Becton Dickinson & Co Sr Nt.....	06/20/2019.....	Various.....		15,412,131	14,900,000	21,039
08160B	AD	6	Benchmark Mortgage Trust CMBS 2018-B5 CI.....	04/03/2019.....	Credit Suisse Securities LLC.....		4,280,678	3,990,000	1,865
08160K	AE	4	Benchmark Mortgage Trust CMBS Ser 2019-B.....	11/25/2019.....	Citigroup.....		1,802,427	1,750,000	2,420
08162B	BJ	0	Benchmark Mtg Tr CMBS Ser 2019-B11 CI AS.....	05/22/2019.....	JP Morgan Securities LLC.....		123,599	120,000	202
08162F	AG	8	Benchmark Mtg Tr CMBS Ser 2019-B12 CI AS.....	07/19/2019.....	Citigroup.....		11,516,352	11,181,000	7,433
08162V	AE	8	Benchmark Mtg Tr CMBS Ser 2019-B10 CI A4.....	03/29/2019.....	Various.....		11,157,845	10,800,000	11,151
08162V	AG	3	Benchmark Mtg Tr CMBS Ser 2019-B10 CI AM.....	03/21/2019.....	Deutsche Bank Capital.....		2,449,288	2,378,000	2,628
084659	AR	2	Berkshire Hathaway Energy Sr Nt.....	02/14/2019.....	Tax Free Exchange.....		14,995,200	15,000,000	53,771
085770	AA	3	Berry Global Escrow Corp 1st Lien.....	05/17/2019.....	Wells Fargo Securities LLC.....		5,750,000	5,750,000	
101137	AS	6	Boston Scientific Corp Nt.....	06/04/2019.....	Jefferies & Company Inc.....		19,236,725	18,500,000	140,167
101137	AU	1	Boston Scientific Corp Sr Nt.....	05/15/2019.....	Various.....		18,053,075	17,500,000	104,471
101137	AW	7	Boston Scientific Corp Sr Nt.....	05/13/2019.....	Various.....		12,813,510	12,500,000	103,437
101137	AX	5	Boston Scientific Corp Sr Nt.....	05/13/2019.....	Various.....		33,073,787	32,728,000	77,664
10373Q	AC	4	BP Cap Mkts America Sr Nt.....	10/29/2019.....	JP Morgan Securities LLC.....		3,978,216	3,600,000	15,748
10373Q	AE	0	BP Cap Mkts America Sr Nt.....	10/29/2019.....	JP Morgan Securities LLC.....		1,920,320	1,700,000	34,989
110122	BG	2	Bristol-Myers Squibb Co Sr Nt.....	11/22/2019.....	Tax Free Exchange.....		15,088,575	15,000,000	131,354
110122	BM	9	Bristol-Myers Squibb Co Sr Nt.....	11/22/2019.....	Tax Free Exchange.....		5,989,910	6,000,000	4,229
110122	BU	1	Bristol-Myers Squibb Co Sr Nt.....	11/22/2019.....	Various.....		5,706,428	5,500,000	74,097
110122	CB	2	Bristol-Myers Squibb Co Sr Nt.....	05/09/2019.....	Various.....		41,192,815	41,500,000	
110122	CD	8	Bristol-Myers Squibb Co Sr Nt.....	07/24/2019.....	Wells Fargo Securities LLC.....		6,037,460	5,500,000	45,451
113804	AD	0	Brooklyn Navy Yard Cogeneratio Sr Secure.....	02/14/2019.....	Barclays Capital Inc.....		19,993,577	19,993,577	
124857	AR	4	CBS Corp Sr Nt 2.900% 01/15/27.....	10/29/2019.....	Various.....		12,101,108	12,200,000	94,024
124857	AT	0	CBS Corp Sr Nt 3.375% 02/15/28.....	11/14/2019.....	Various.....		4,794,902	4,700,000	31,659
124857	AX	1	CBS Corp Sr Nt 3.700% 06/01/28.....	10/29/2019.....	JP Morgan Securities LLC.....		1,144,209	1,100,000	16,958
124857	AZ	6	CBS Corp Sr Nt 4.200% 06/01/29.....	11/14/2019.....	Various.....		17,654,274	16,300,000	433,417
12515B	AE	8	CD Comm Mtg Tr CMBS Ser 2019-CD8 CI A4.....	08/09/2019.....	Deutsche Bank Capital.....		3,517,379	3,415,000	5,801
12529M	AF	5	Cantor Comm Real Estate Trust CMBS Ser 2.....	04/16/2019.....	Cantor Fitzgerald & Co.....		5,757,674	5,590,000	17,047
12529T	AX	1	Cantor Comm Real Estate Lend CMBS Ser 2.....	12/09/2019.....	Cantor Fitzgerald & Co.....		1,441,997	1,400,000	2,221
125523	AG	5	Cigna Corp Sr Nt 4.125% 11/15/25.....	10/29/2019.....	JP Morgan Securities LLC.....		2,483,793	2,300,000	43,748
125523	AH	3	Cigna Corp Sr Nt 4.375% 10/15/28.....	10/29/2019.....	JP Morgan Securities LLC.....		2,413,862	2,200,000	4,278
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
125523	AJ	9	Cigna Corp Sr Nt 4.800% 08/15/38.....	10/29/2019.....	Various.....		565,100	500,000	5,067
125523	AK	6	Cigna Corp Sr Nt 4.900% 12/15/48.....	10/29/2019.....	JP Morgan Securities LLC.....		3,334,217	2,900,000	53,682
125523	BQ	2	Cigna Corp Sr Nt 3.900% 02/15/22.....	10/11/2019.....	Tax Free Exchange.....		994,148	1,000,000	6,067
125523	CA	6	Cigna Corp Sr Nt 3.400% 03/01/27.....	10/29/2019.....	JP Morgan Securities LLC.....		3,189,993	3,100,000	17,567
125523	CC	2	Cigna Corp Sr Nt 6.125% 11/15/41.....	10/11/2019.....	Tax Free Exchange.....		13,622,514	12,000,000	298,083
126408	HM	8	CSX Corp Sr Nt 4.250% 03/15/29.....	02/21/2019.....	JP Morgan Securities LLC.....		14,921,080	14,500,000	176,316
12652U	AU	3	CSAIL Commercial Mtg Tr CMBS Ser 2018-CX.....	04/10/2019.....	Credit Suisse Securities LLC.....		2,182,841	2,064,000	2,544

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
12655T	BM	0	COMM Mortgage Tr CMBS Ser 2019-GC44 CI A.....		11/19/2019.....	Deutsche Bank Capital.....		2,368,982	2,300,000	2,073
126650	CN	8	CVS Health Corp Sr Nt 5.125% 07/20/45.....		06/17/2019.....	Various.....		6,263,997	6,000,000	127,271
126650	CZ	1	CVS Health Corp Sr Nt 5.050% 03/25/48.....		08/23/2019.....	Various.....		28,813,962	26,000,000	448,356
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	
12714#	AC	2	CTL Tr CTL Ser A 2019-3 Boston U LDN.....		04/24/2019.....	CTL Securities LLC.....		25,852,423	25,852,423	
14040H	BJ	3	Capital One Financial Corp Sub Nt.....		11/14/2019.....	Goldman Sachs & Company.....		323,157	300,000	665
14040H	BK	0	Capital One Financial Corp Sr Nt.....		11/14/2019.....	Goldman Sachs & Company.....		1,155,396	1,100,000	12,604
14317V	AC	4	Carlyle Global Mrkt Strat CLO Ser 2019-4.....		12/06/2019.....	JP Morgan Securities LLC.....		13,000,000	13,000,000	
15033X	AA	4	Cedar Funding Ltd CLO Ser 2019-10A CI A.....		08/15/2019.....	Citigroup.....		54,000,000	54,000,000	
15033X	AC	0	Cedar Funding Ltd CLO Ser 2019-10A CI B.....		08/15/2019.....	Citigroup.....		14,000,000	14,000,000	
159864	AC	1	Charles River Laboratories Sr Nt.....		05/16/2019.....	Various.....		15,413,730	14,696,000	69,167
159864	AE	7	Charles River Laboratories Sr Nt.....		10/22/2019.....	JP Morgan Securities LLC.....		6,103,125	6,050,000	502
161175	BR	4	Charter Comm Opt 1st Lien.....		10/07/2019.....	Various.....		9,108,871	8,210,000	120,723
161175	BS	2	Charter Comm Opt 1st Lien.....		10/08/2019.....	Morgan Stanley & Co LLC.....		13,936,385	13,100,000	167,232
161175	BT	0	Charter Comm Opt Secured Nt.....		10/15/2019.....	Deutsche Bank Capital.....		8,452,060	8,500,000	
16412X	AG	0	Cheniere Corp Christi HD 1st lien Nt.....		11/06/2019.....	Various.....		8,098,405	7,500,000	138,944
16412X	AH	8	Cheniere Corp Christi HD 1st Mtg Bd.....		11/06/2019.....	Bank of America BISD Dealer.....		8,993,250	9,000,000	
171798	AD	3	Cimarex Energy Co Sr Nt.....		10/29/2019.....	JP Morgan Securities LLC.....		7,565,100	7,500,000	134,875
172967	KU	4	Citigroup Inc Sub Nt 4.125% 07/25/28.....		10/29/2019.....	JP Morgan Securities LLC.....		2,160,000	2,000,000	22,000
17326Q	AA	1	Citigroup Mortgage Ln Trust Inc RMBS Ser.....		07/25/2019.....	Citigroup.....		4,800,865	4,741,961	11,065
17328F	AW	5	Citigroup Comm Mtg Tr CMBS Ser 2019-GC41.....		08/05/2019.....	Citigroup.....		9,063,964	8,800,000	13,324
17328H	BD	2	Citigroup Mtg Loan Trust CMBS Ser 2019-G.....		10/29/2019.....	Citigroup.....		10,299,634	10,000,000	10,127
17401Q	AS	0	Citizens Bank NA/RI Sr Nt.....		02/11/2019.....	Morgan Stanley & Co LLC.....		1,998,180	2,000,000	
174610	AK	1	Citizens Financial Group Sub Nt.....		11/14/2019.....	Goldman Sachs & Company.....		1,402,999	1,300,000	25,621
18055#	BB	7	Clarion Lion Prop Hlds LP Sr Nt Ser Z.....		02/01/2019.....	Bank of America BISD Dealer.....		20,000,000	20,000,000	
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	
184496	AN	7	Clean Harbors Inc Sr Nt.....		06/19/2019.....	Various.....		7,394,688	7,350,000	
184496	AP	2	Clean Harbors Inc Sr Nt.....		06/18/2019.....	Goldman Sachs & Company.....		2,300,000	2,300,000	
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
20030N	CT	6	Comcast Corp Sr Nt 4.150% 10/15/28.....		10/08/2019.....	Goldman Sachs & Company.....		4,521,360	4,000,000	80,694
20030N	CU	3	Comcast Corp Sr Nt 4.250% 10/15/30.....		10/15/2019.....	Various.....		3,996,942	3,500,000	826
20268J	AB	9	Commonspirit Health Sec Nt.....		08/07/2019.....	Citigroup.....		3,750,000	3,750,000	
205887	CC	4	ConAgra Foods Inc Sr Nt.....		10/29/2019.....	JP Morgan Securities LLC.....		2,498,034	2,200,000	53,350
212015	AN	1	Continental Resources Inc Sr Nt.....		11/14/2019.....	Various.....		8,624,535	8,500,000	46,603
212015	AS	0	Continental Resources Inc Sr Nt.....		11/14/2019.....	Various.....		6,103,785	5,900,000	83,648
21872#	AA	5	Core Civic of Kansas LLC Sr Secured Nt.....		11/15/2019.....	Various.....		11,634,046	11,634,046	
22279#	AC	8	Cousins Properties Inc 2019-A Tr A Sr Nt.....		06/19/2019.....	Wells Fargo Securities LLC.....		12,000,000	12,000,000	
22279#	AD	6	Cousins Properties Inc 2019-A Tr B Sr Nt.....		06/19/2019.....	Wells Fargo Securities LLC.....		28,000,000	28,000,000	
22535A	AA	3	Credit Acceptance Auto Loan Tr LBASS Ser.....		02/12/2019.....	Wells Fargo Securities LLC.....		3,076,420	3,076,924	
22945D	AG	8	CSAIL Commercial Mtg Tr CMBS Ser 2019-C1.....		04/04/2019.....	Credit Suisse Securities LLC.....		16,446,468	15,886,000	9,637
233851	DR	2	Daimler Fin NA LLC Sr Nt.....		02/19/2019.....	Citigroup.....		8,487,250	8,500,000	
24703D	AZ	4	Dell Int LLC / EMC Corp 1st Lien.....		10/29/2019.....	Various.....		9,327,964	8,700,000	25,997
24703D	BA	8	Dell Int LLC / EMC Corp 1st Lien.....		10/29/2019.....	JP Morgan Securities LLC.....		2,309,328	2,100,000	9,275
25272K	AG	8	Dell Int LLC / EMC Corp 1st Lien.....		10/08/2019.....	JP Morgan Securities LLC.....		19,689,840	18,000,000	313,375
25272K	AK	9	Dell Int LLC / EMC Corp 1st Lien.....		10/15/2019.....	Barclays Capital Inc.....		17,133,972	15,200,000	304,880
25278X	AH	2	Diamondback Energy Inc Sr Nt.....		04/16/2019.....	Goldman Sachs & Company.....		4,200,000	4,000,000	82,417
254687	CH	7	Disney Walt Co Sr Nt 5.650% 08/15/20.....		11/26/2019.....	Tax Free Exchange.....		7,523,032	7,500,000	118,885

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
254687	ER	3	Disney Walt Co Sr Nt 6.150% 02/15/41.....		11/26/2019.....	Tax Free Exchange.....		22,722,134	20,000,000	345,083
254687	ET	9	Disney Walt Co Sr Nt 5.400% 10/01/43.....		11/26/2019.....	Tax Free Exchange.....		5,044,202	5,000,000	41,250
25470D	AR	0	Discovery Communications Sr Nt.....		10/29/2019.....	JP Morgan Securities LLC.....		2,205,735	2,100,000	9,447
25470D	BF	5	Discovery Communications Sr Nt.....		11/14/2019.....	Various.....		9,465,379	8,900,000	100,215
256746	AH	1	Dollar Tree Inc Sr Nt 4.200% 05/15/28.....		10/29/2019.....	JP Morgan Securities LLC.....		2,272,074	2,100,000	40,670
25746U	CY	3	Dominion Resources Inc Sr Nt.....		03/11/2019.....	Scotia Capital.....		13,370,110	13,000,000	156,542
25746U	CZ	0	Dominion Resources Inc Sr Nt.....		03/11/2019.....	Scotia Capital.....		9,996,700	10,000,000	
260543	CT	8	Dow Chemical Co Sr Nt 3.150% 05/15/24.....		11/25/2019.....	Tax Free Exchange.....		30,006,288	30,000,000	26,250
260543	CX	9	Dow Chemical Co Sr Nt 3.625% 05/15/26.....		11/25/2019.....	Tax Free Exchange.....		18,495,334	18,500,000	18,628
260543	CY	7	Dow Chemical Co Sr Nt 4.800% 11/30/28.....		11/25/2019.....	Tax Free Exchange.....		39,570,428	39,500,000	921,667
26078J	AD	2	DowDuPont Inc Sr Nt 4.725% 11/15/28.....		04/16/2019.....	Barclays Capital Inc.....		13,075,299	12,000,000	218,905
26249G	AJ	9	Dryden Sr Ln Fd CLO Ser 2014-33A CI AR2.....		02/20/2019.....	Goldman Sachs & Company.....		2,000,000	2,000,000	
26249G	AL	4	Dryden Sr Ln Fd CLO Ser 2014-33A CI BR2.....		02/20/2019.....	Goldman Sachs & Company.....		1,798,551	1,798,551	
26441Y	BA	4	Duke-Weeks Realty LP Sr Nt.....		08/13/2019.....	JP Morgan Securities LLC.....		10,728,686	10,300,000	58,903
27616#	AD	7	Easterly Government Properties Sr Nt.....		09/12/2019.....	Wells Fargo Securities LLC.....		20,000,000	20,000,000	
29278N	AG	8	Energy Transfer Partners Sr Nt.....		01/09/2019.....	Bank of America BISD Dealer.....		19,484,895	19,400,000	
29364D	AV	2	Entergy Arkansas Inc 1st Mtg Bd.....		10/02/2019.....	Barclays Capital Inc.....		1,108,790	1,000,000	13,667
29364W	AW	8	Entergy Louisiana LLC Sec Nt.....		03/25/2019.....	Various.....		4,004,760	4,000,000	63,556
30288*	AE	0	FLNG Liquefaction 2 LLC Sr Sec Nt.....		05/21/2019.....	Credit Agricole USA was Calyon.....		20,000,000	20,000,000	
313747	AV	9	Federal Realty Investors Tr Sr Nt.....		10/29/2019.....	Various.....		465,936	400,000	7,500
313747	AZ	0	Federal Realty Investors Tr Sr Nt.....		06/04/2019.....	Bank of America BISD Dealer.....		10,982,180	11,000,000	
31620M	BJ	4	Fidelity National Financial Sr Nt.....		07/23/2019.....	Various.....		75,598,656	72,800,000	220,410
337738	AU	2	FiServe Inc Sr Nt 3.500% 07/01/29.....		11/14/2019.....	Various.....		137,512,789	136,900,000	176,692
337738	AV	0	FiServe Inc Sr Nt 4.400% 07/01/49.....		10/30/2019.....	Various.....		16,598,550	15,000,000	232,833
34489*	AC	3	Football Club Sec Nt Ser 33-C.....		07/30/2019.....	Stonecastle Securities LLC.....		12,689,400	12,000,000	393,360
34489@	AB	3	Football Club Term Nt Ser 2019-B.....		10/08/2019.....	Bank of America BISD Dealer.....		9,000,000	9,000,000	
35137L	AA	3	Fox Corp Sr Nt 3.666% 01/25/22.....		01/15/2019.....	Goldman Sachs & Company.....		9,000,000	9,000,000	
35137L	AB	1	Fox Corp Sr Nt 4.030% 01/25/24.....		10/29/2019.....	JP Morgan Securities LLC.....		2,981,160	2,800,000	30,091
35137L	AC	9	Fox Corp Sr Nt 4.709% 01/25/29.....		11/14/2019.....	Various.....		44,172,021	40,900,000	442,319
361448	BE	2	GATX Corp Sr Nt 4.700% 04/01/29.....		01/29/2019.....	Bank of America BISD Dealer.....		15,474,580	15,500,000	
36250S	AE	9	GS Mortgage Securities Trust CMBS Ser 20.....		04/04/2019.....	Goldman Sachs & Company.....		3,094,504	2,900,000	2,343
36257H	BP	0	GS Mortgage Securities Trust CMBS Ser 20.....		06/26/2019.....	Goldman Sachs & Company.....		8,219,073	7,980,000	7,005
37940X	AB	8	Global Payments Inc Sr Nt.....		08/07/2019.....	Bank of America BISD Dealer.....		13,756,668	13,800,000	
38141G	GS	7	Goldman Sachs Group Inc Sr Nt.....		05/20/2019.....	Goldman Sachs & Company.....		9,646,940	9,000,000	169,625
38141G	WL	4	Goldman Sachs Group Inc Sr Nt.....		10/29/2019.....	JP Morgan Securities LLC.....		840,440	800,000	11,975
38141G	WV	2	Goldman Sachs Group Inc Sr Nt.....		10/29/2019.....	JP Morgan Securities LLC.....		3,605,020	3,400,000	2,882
38218D	AA	7	Goodgreen Trust LBASS Ser 2019-1A CI A.....		08/01/2019.....	Natixis.....		2,575,576	2,444,992	29,216
38218G	AA	0	Goodgreen Trust LBASS Ser 2018-1A CI A.....		08/01/2019.....	Natixis.....		1,041,759	992,434	12,168
404119	BV	0	HCA Inc 1st Lien Nt 5.500% 06/15/47.....		10/29/2019.....	JP Morgan Securities LLC.....		2,265,420	2,000,000	41,556
404119	BW	8	HCA Inc Sr Nt 5.875% 02/01/29.....		03/04/2019.....	Various.....		9,746,500	9,320,000	25,625
404119	BX	6	HCA Inc Sec Nt 4.125% 06/15/29.....		09/25/2019.....	Various.....		8,597,445	8,500,000	30,078
404119	BZ	1	HCA Inc 1st Lein Nt 5.250% 06/15/49.....		10/29/2019.....	Various.....		24,457,778	22,200,000	375,010
410345	AL	6	Hanesbrands Ind Sr Nt 4.875% 05/15/26.....		08/26/2019.....	Citigroup.....		703,500	670,000	9,345
415864	AM	9	Harsco Corp Sr Nt 5.750% 07/31/27.....		10/04/2019.....	Various.....		21,478,463	21,030,000	27,218
419838	AA	5	Hawaiian Airlines 1st Lien PTC Ser A Cl.....		10/01/2019.....	Various.....		24,446,702	24,508,800	258,078
423452	AC	5	Helmerich & Payne Sr Nt.....		03/22/2019.....	Tax Free Exchange.....		5,186,407	5,200,000	4,702

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
431282	AR	3	Highwoods Realty Ltd Sr Nt.....	08/14/2019.....	Various.....		6,027,521	5,651,000	102,096
431282	AS	1	Highwoods Realty Ltd Sr Nt.....	11/14/2019.....	Various.....		25,028,831	25,100,000	3,304
437076	BY	7	Home Depot Inc Sr Nt 2.950% 06/15/29.....	06/03/2019.....	Morgan Stanley & Co LLC.....		4,474,170	4,500,000	
446413	AL	0	Huntington Ingalls Industries Sr Nt.....	03/13/2019.....	Citigroup.....		2,900,460	3,000,000	30,186
459200	JR	3	International Bus Machs Corp Sr Nt.....	10/29/2019.....	JP Morgan Securities LLC.....		2,007,901	1,900,000	16,372
459200	JW	2	International Bus Machs Corp Sr Nt.....	05/08/2019.....	JP Morgan Securities LLC.....		4,999,700	5,000,000	
459200	JX	0	International Bus Machs Corp Sr Nt.....	07/12/2019.....	Goldman Sachs & Company.....		5,070,200	5,000,000	24,146
459200	JY	8	International Bus Machs Corp Sr Nt.....	07/12/2019.....	JP Morgan Securities LLC.....		6,591,360	6,500,000	22,875
459200	JZ	5	International Bus Machs Corp Sr Nt.....	10/29/2019.....	Various.....		25,950,682	24,900,000	240,959
459200	KA	8	International Bus Machs Corp Sr Nt.....	10/29/2019.....	JP Morgan Securities LLC.....		3,635,348	3,400,000	54,872
46647P	AM	8	JP Morgan Chase & Co Sr Nt.....	10/29/2019.....	JP Morgan Securities LLC.....		2,209,788	2,100,000	20,060
46868R	AA	2	Jackson Park Trust CMBS Ser 2019-LIC Cl.....	11/07/2019.....	Bank of America BISD Dealer.....		7,936,953	8,000,000	8,605
476556	DC	6	Jersey Central Pwr & Lt Co Sr Nt.....	05/15/2019.....	Scotia Capital.....		15,206,875	14,500,000	211,297
48128Y	AW	1	JP Morgan Chase Comm Mtg Secs CMBS Ser 2.....	02/15/2019.....	JP Morgan Securities LLC.....		13,595,987	13,200,000	39,888
49327V	2B	9	Key Bank NA Sub Bk Nt 3.900% 04/13/29.....	03/06/2019.....	KeyCorp.....		20,677,375	20,750,000	
49427R	B#	8	Kilroy Realty L.P. Sr Nt Ser B.....	07/18/2019.....	Seaport Global Securities LLC.....		10,552,800	10,000,000	108,750
49427R	B@	0	Kilroy Realty L.P. Sr Nt.....	07/18/2019.....	Seaport Global Securities LLC.....		2,102,360	2,000,000	21,500
49446R	AV	1	Kimco Realty Corp Sr Nt.....	11/14/2019.....	Goldman Sachs & Company.....		2,259,359	2,300,000	18,675
494550	AW	6	Kinder Morgan Energy - LP Sr Nt.....	10/29/2019.....	Various.....		7,755,900	6,000,000	122,783
49456B	AH	4	Kinder Morgan Inc Sr Nt.....	10/29/2019.....	Various.....		1,518,010	1,300,000	30,063
49456B	AQ	4	Kinder Morgan Inc Sr Nt.....	11/14/2019.....	Goldman Sachs & Company.....		5,686,400	5,000,000	55,611
50077L	AT	3	Kraft Heinz Foods Co Sr Nt.....	10/29/2019.....	JP Morgan Securities LLC.....		4,439,275	4,100,000	47,406
50077L	AY	2	Kraft Heinz Foods Co Sr Nt.....	10/29/2019.....	JP Morgan Securities LLC.....		5,771,193	5,700,000	27,788
501044	DG	3	Kroger Co Sr Nt 4.450% 02/01/47.....	10/29/2019.....	JP Morgan Securities LLC.....		2,462,544	2,400,000	26,700
501044	DM	0	Kroger Co Sr Nt 5.400% 01/15/49.....	10/29/2019.....	JP Morgan Securities LLC.....		3,521,610	3,000,000	47,700
502431	AA	7	L3Harris Tech Inc Sr Nt.....	07/03/2019.....	Tax Free Exchange.....		9,973,936	10,000,000	189,750
502431	AE	9	L3Harris Tech Inc Sr Nt.....	11/14/2019.....	Goldman Sachs & Company.....		8,707,608	7,800,000	145,860
502431	AF	6	L3Harris Tech Inc Sr Nt.....	11/13/2019.....	Bank of America BISD Dealer.....		6,981,170	7,000,000	
50540R	AW	2	Laboratory Corp of America Sr Nt.....	11/18/2019.....	Bank of America BISD Dealer.....		15,210,503	15,250,000	
513075	BL	4	Lamar Media Corp Sr Nt.....	05/14/2019.....	JP Morgan Securities LLC.....		4,602,450	4,380,000	59,771
513075	BL	4	Lamar Media Corp Sr Nt.....	05/07/2019.....	Tax Free Exchange.....		4,960,171	4,850,000	74,367
513272	AA	2	Lamb Weston HLD Sr Nt 4.625% 11/01/24.....	05/13/2019.....	Various.....		3,409,450	3,390,000	25,919
513272	AB	0	Lamb Weston HLD Sr Nt 4.875% 11/01/26.....	04/04/2019.....	Various.....		5,057,725	5,010,000	88,602
53117C	AT	9	Liberty Property LP Sr Nt.....	01/22/2019.....	Various.....		17,940,492	17,950,000	
532457	BT	4	Eli Lilly & Co Sr Nt 3.950% 03/15/49.....	03/25/2019.....	Jefferies & Company Inc.....		1,018,360	1,000,000	3,840
532457	BV	9	Eli Lilly & Co Sr Nt 3.375% 03/15/29.....	04/04/2019.....	Various.....		21,199,987	21,200,000	10,622
548661	DQ	7	Lowes Cos Inc Sr Nt 4.050% 05/03/47.....	11/14/2019.....	Goldman Sachs & Company.....		318,396	300,000	506
548661	DR	5	Lowes Cos Inc Sr Nt 3.650% 04/05/29.....	12/03/2019.....	Wells Fargo Securities LLC.....		8,094,375	7,500,000	45,625
548661	DS	3	Lowes Cos Inc Sr Nt 4.550% 04/05/49.....	11/14/2019.....	Goldman Sachs & Company.....		344,478	300,000	1,630
55336V	AA	8	MPLX LP Sr Nt 4.000% 02/15/25.....	10/29/2019.....	JP Morgan Securities LLC.....		732,277	700,000	5,911
55336V	AG	5	MPLX LP Sr Nt 4.875% 12/01/24.....	10/29/2019.....	JP Morgan Securities LLC.....		3,700,526	3,400,000	69,063
55336V	AN	0	MPLX LP Sr Nt 4.700% 04/15/48.....	10/29/2019.....	JP Morgan Securities LLC.....		2,984,651	2,900,000	6,058
55336V	AT	7	MPLX LP Sr Nt 5.500% 02/15/49.....	10/29/2019.....	JP Morgan Securities LLC.....		3,415,170	3,000,000	34,833
55820J	AL	4	Madison Park Funding LTD CLO Ser 2016-21.....	11/08/2019.....	Citigroup.....		28,000,000	28,000,000	
55820J	AQ	3	Madison Park Funding LTD CLO Ser 2016-21.....	11/08/2019.....	Citigroup.....		28,000,000	28,000,000	
559080	AP	1	Magellan Midstream Partn Sr Nt.....	08/08/2019.....	Various.....		15,051,937	15,060,000	

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
565849	AB	2	Marathon Oil Corp Sr Nt.....	09/25/2019.....	Goldman Sachs & Company.....		1,059,763	850,000	1,927
565849	AP	1	Marathon Oil Corp Sr Nt.....	10/29/2019.....	Various.....		7,169,296	6,700,000	76,169
57636Q	AM	6	Mastercard Inc Sr Nt 2.950% 06/01/29.....	05/28/2019.....	Us Bancorp Investments Inc.....		18,474,470	18,500,000	
58013M	FB	5	McDonalds Corp Sr Nt 3.500% 03/01/27.....	04/17/2019.....	Citigroup.....		4,050,480	4,000,000	19,833
58013M	FF	6	McDonalds Corp Sr Nt 3.800% 04/01/28.....	04/18/2019.....	Various.....		8,218,104	8,000,000	18,071
58933Y	AX	3	Merck & Co Inc Sr Nt 3.400% 03/07/29.....	04/11/2019.....	BNP Paribas Securities Corp.....		10,230,000	10,000,000	35,889
59166E	AA	3	Metlife Securitization Trust RMBS Ser 20.....	04/26/2019.....	Credit Suisse Securities LLC.....		1,319,859	1,301,333	3,931
591894	CC	2	Metropolitan Edison Company Nt.....	10/31/2019.....	Various.....		14,878,845	14,750,000	14,214
59217G	CK	3	Met Life Global Funding I Secured Nt.....	06/20/2019.....	Goldman Sachs & Company.....		10,156,300	10,000,000	79,167
59217G	DC	0	Met Life Global Funding I Secured Nt.....	06/11/2019.....	JP Morgan Securities LLC.....		24,478,930	24,500,000	
595620	AT	2	MidAmerican Energy Co 1st Mtg Bd.....	01/07/2019.....	Mizuho Securities USA Inc.....		24,478,195	24,500,000	
595620	AU	9	MidAmerican Energy Co 1st Mtg Bd.....	01/07/2019.....	Mizuho Securities USA Inc.....		496,950	500,000	
59981B	AC	8	Mill City Mortgage Trust RMBS Ser 2019-G.....	10/15/2019.....	Goldman Sachs & Company.....		456,765	454,608	1,597
59981B	AG	9	Mill City Mortgage Trust RMBS Ser 2019-G.....	10/15/2019.....	Goldman Sachs & Company.....		8,461,825	8,446,000	32,376
607120	FL	1	Mobile Airport Authority Sr Nt Ser A1.....	06/17/2019.....	Citigroup.....		15,400,000	15,400,000	
615394	AK	9	MOOG INC Sr Nt 5.250% 12/01/22.....	03/18/2019.....	Wells Fargo Securities LLC.....		7,825,125	7,700,000	120,424
615394	AM	5	MOOG INC Sr Nt 4.250% 12/15/27.....	12/06/2019.....	Various.....		2,645,375	2,640,000	
61691U	BE	8	Morgan Stanley Capital I Tr CMBS Ser 201.....	12/12/2019.....	Various.....		694,219	664,000	1,430
617446	8G	7	Morgan Stanley Dean Witter Sr Nt.....	10/29/2019.....	JP Morgan Securities LLC.....		4,484,640	4,000,000	48,249
61771L	AE	2	Morgan Stanley Capital I Tr CMBS Ser 201.....	11/15/2019.....	Morgan Stanley & Co LLC.....		11,795,893	11,570,000	25,527
61771M	AW	0	Morgan Stanley Capital I Tr CMBS Ser 201.....	12/12/2019.....	Morgan Stanley & Co LLC.....		5,151,362	5,000,000	10,788
61945C	AD	5	Mosaic Co Sr Nt 5.450% 11/15/33.....	10/04/2019.....	Deutsche Bank Capital.....		2,308,940	2,000,000	43,297
61945C	AE	3	Mosaic Co Sr Nt 5.625% 11/15/43.....	11/14/2019.....	Various.....		10,546,639	9,375,000	188,648
61945C	AG	8	Mosaic Co Sr Nt 4.050% 11/15/27.....	11/14/2019.....	Various.....		4,842,636	4,600,000	39,803
62886H	AP	6	NCL Corporation Ltd Sr Nt.....	12/02/2019.....	JP Morgan Securities LLC.....		5,500,000	5,500,000	
62912X	AF	1	NGPL Pipeco LLC Sr Nt 4.875% 08/15/27.....	11/14/2019.....	Goldman Sachs & Company.....		4,611,965	4,300,000	54,153
63874T	AA	5	Natixis Comm Mtg Sec CMBS Ser 2019-LVL C.....	04/12/2019.....	Natixis.....		2,368,991	2,300,000	5,461
64828G	AD	2	New Residential Mtg Ln Tr RMBS Ser 2019.....	11/26/2019.....	Amherst Pierpont.....		1,795,828	1,755,511	5,462
64829G	AA	7	New Residential Mtg Ln Tr RMBS Ser 2016.....	10/09/2019.....	JP Morgan Securities LLC.....		1,020,496	977,721	1,018
64830H	AA	2	New Residential Mtg Ln Tr RMBS Ser 2019.....	12/13/2019.....	Various.....		17,886,350	17,637,806	47,694
64830M	AG	8	New Residential Mtg Ln Tr RMBS Ser 2019.....	10/03/2019.....	JP Morgan Securities LLC.....		14,945,043	14,552,797	53,764
64830W	AD	3	New Residential Mtg Ln Tr RMBS Ser 2019.....	08/07/2019.....	Wells Fargo Securities LLC.....		34,898,062	33,902,139	138,434
651639	AX	4	Newmont Mining Corp Sr Nt.....	11/14/2019.....	Goldman Sachs & Company.....		3,445,785	3,500,000	16,878
65339K	BM	1	Nextera Energy Capital Sr Nt.....	10/29/2019.....	JP Morgan Securities LLC.....		8,912,816	8,900,000	19,036
65342Q	AC	6	NextEra Energy Operating Sr Nt.....	01/10/2019.....	Bank of America BISD Dealer.....		14,100,000	15,000,000	210,729
65342Q	AL	6	NextEra Energy Operating Sr Nt.....	09/19/2019.....	Wells Fargo Securities LLC.....		990,000	990,000	
65342R	A*	1	NFP Corp Nt 7.000% 01/06/24.....	02/14/2019.....	Direct.....		1,824,682	1,861,920	
654740	G*	4	Nissan Motor Acceptance Corp Sr Nt.....	09/16/2019.....	Barclays Capital Inc.....		10,000,000	10,000,000	
655044	AP	0	Noble Energy Inc Sr Nt.....	10/29/2019.....	JP Morgan Securities LLC.....		2,184,252	2,100,000	23,806
655044	AQ	8	Noble Energy Inc Sr Nt.....	11/14/2019.....	Goldman Sachs & Company.....		1,292,642	1,300,000	5,516
655844	AX	6	Norfolk Southern Corp Sr Nt.....	07/02/2019.....	Morgan Stanley & Co LLC.....		1,211,230	1,000,000	7,520
655844	BQ	0	Norfolk Southern Corp Sr Nt.....	04/18/2019.....	Various.....		4,384,633	4,200,000	65,192
655844	BV	9	Norfolk Southern Corp Sr Nt.....	04/11/2019.....	JP Morgan Securities LLC.....		5,393,135	5,500,000	37,125
655844	BZ	0	Norfolk Southern Corp Sr Nt.....	04/30/2019.....	Various.....		13,448,070	13,000,000	129,306
655844	CC	0	Norfolk Southern Corp Sr Nt.....	04/29/2019.....	Citigroup.....		8,933,760	9,000,000	
674599	CR	4	Occidental Petroleum Corp Sr Nt.....	08/06/2019.....	Various.....		10,018,741	10,000,000	

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
674599	CS	2	Occidental Petroleum Corp Sr Nt.....	08/06/2019.....	Bank of America BISD Dealer.....		3,980,240	4,000,000	
674599	CW	3	Occidental Petroleum Corp Sr Nt.....	08/06/2019.....	Citigroup.....		4,993,500	5,000,000	
674599	DB	8	Occidental Petroleum Corp Sr Nt.....	09/18/2019.....	Tax Free Exchange.....		19,141,170	17,000,000	252,710
674599	DC	6	Occidental Petroleum Corp Sr Nt.....	09/18/2019.....	Tax Free Exchange.....		12,035,186	11,000,000	5,088
674599	DD	4	Occidental Petroleum Corp Sr Nt.....	09/18/2019.....	Tax Free Exchange.....		1,180,064	1,000,000	28,542
674599	DE	2	Occidental Petroleum Corp Sr Nt.....	09/18/2019.....	Tax Free Exchange.....		1,689,877	1,500,000	984
674599	DL	6	Occidental Petroleum Corp Sr Nt.....	09/18/2019.....	Tax Free Exchange.....		3,680,453	3,000,000	1,650
67755#	AD	4	Ohio St Energy Partners LLC Secured Nt.....	11/06/2019.....	RBC Capital Markets LLC.....		10,000,000	10,000,000	
68267E	AA	2	OneMain Direct Auto Rec Tr LBASS Ser 201.....	03/12/2019.....	Barclays Capital Inc.....		4,999,143	5,000,000	
682680	AW	3	ONEOK Inc Sr Nt 4.350% 03/15/29.....	11/21/2019.....	Morgan Stanley & Co LLC.....		2,656,300	2,500,000	21,146
69007T	AB	0	Outfront Media Cap LLC / C Sr Nt.....	08/08/2019.....	Goldman Sachs & Company.....		680,888	670,000	5,397
69007T	AC	8	Outfront Media Cap LLC / C Sr Nt.....	11/12/2019.....	Stifel Nicolaus & Co Inc.....		3,490,275	3,460,000	
69122D	AA	7	Owl Rock Ltd CLO Ser 2019-1A Cl A.....	04/25/2019.....	Natixis.....		5,000,000	5,000,000	
69346V	AA	7	Performace Food Group Sr Nt.....	09/16/2019.....	Credit Suisse Securities LLC.....		320,000	320,000	
69370C	AA	8	PTC Inc Sr Nt 6.000% 05/15/24.....	03/19/2019.....	Various.....		7,308,811	6,988,000	140,273
701094	AJ	3	Parker-Hannifin Corp Sr Nt.....	11/14/2019.....	Goldman Sachs & Company.....		313,506	300,000	2,085
701094	AN	4	Parker-Hannifin Corp Sr Nt.....	11/14/2019.....	Various.....		31,926,314	31,900,000	5,561
701094	AP	9	Parker-Hannifin Corp Sr Nt.....	11/14/2019.....	Various.....		17,089,002	16,950,000	71,867
70163#	AA	0	Parliament Funding (Owl Rock) Nt.....	10/28/2019.....	Direct.....		3,700,000	3,700,000	
70432*	AB	7	Paychex New York LLC Sr Nt Ser B.....	03/13/2019.....	JP Morgan Securities LLC.....		10,000,000	10,000,000	
708696	BZ	1	Pennsylvania Elec Co Sr Nt.....	10/29/2019.....	Various.....		15,960,264	15,700,000	62,160
717081	ET	6	Pfizer Inc Nt 3.450% 03/15/29.....	03/25/2019.....	Deutsche Bank Capital.....		1,025,120	1,000,000	1,533
717081	EV	1	Pfizer Inc Nt 4.000% 03/15/49.....	12/03/2019.....	Various.....		7,479,550	7,500,000	4,444
73943#	AD	5	Prairie Breeze Sr Nt Cl B.....	11/25/2019.....	Mizuho Securities USA Inc.....		9,990,563	9,990,563	
74042H	AC	1	Preferred Term Sec Ltd LBASS XIX Nt Cl B.....	03/22/2019.....	Interest Capitalization.....		844	844	
74170*	AW	9	Prime Property Fd LLC Sr Nt Ser U.....	05/23/2019.....	Bank of America BISD Dealer.....		20,000,000	20,000,000	
74256L	AU	3	Principal LFE GLB Fnd II Nt.....	10/29/2019.....	JP Morgan Securities LLC.....		2,700,210	2,700,000	27,258
74264*	AE	6	PRISA LHC LLC Sr Nt Ser C.....	01/15/2019.....	JP Morgan Securities LLC.....		22,000,000	22,000,000	
74264*	AF	3	PRISA LHC LLC Sr Nt 4.330% 01/15/31.....	01/15/2019.....	JP Morgan Securities LLC.....		3,000,000	3,000,000	
74340*	AF	1	Prologis Targeted US Logistics Sr Nt Ser.....	04/18/2019.....	Wells Fargo Securities LLC.....		25,000,000	25,000,000	
74456Q	CA	2	Public Svc Elec & Gas 1st Mtg MTN.....	08/08/2019.....	MUFG Securities Inc.....		4,467,375	4,500,000	
74980E	AC	2	RR LTD CLO Ser 2019-7A Cl A1A.....	12/17/2019.....	Bank of America BISD Dealer.....		20,487,700	20,500,000	
74980E	AG	3	RR LTD CLO Ser 2019-7A Cl A2.....	12/17/2019.....	Bank of America BISD Dealer.....		20,000,000	20,000,000	
75884R	AU	7	Regency Centers LP Sr Nt.....	05/21/2019.....	Wells Fargo Securities LLC.....		3,587,955	3,500,000	8,342
75884R	AV	5	Regency Centers LP Sr Nt.....	04/18/2019.....	Wells Fargo Securities LLC.....		1,889,641	1,900,000	15,580
75884R	AZ	6	Regency Centers LP Sr Nt.....	11/14/2019.....	Various.....		16,855,040	16,819,000	17,049
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	
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	
77678#	AA	3	Rosales Solar Holding, LLC Sr Sec Nt PIK.....	12/20/2019.....	CIBC World Markets Corp.....		14,000,000	14,000,000	
780153	AW	2	Royal Caribbean Cruises Ltd Sr Nt.....	04/04/2019.....	Citigroup.....		11,516,640	12,000,000	28,367
817565	CE	2	Service Corp Intl Sr Nt.....	10/11/2019.....	Various.....		20,550,250	19,950,000	167,203
827048	AU	3	Silgan Holdings Inc Sr Nt.....	03/19/2019.....	Barclays Capital Inc.....		4,426,550	4,460,000	3,531
827048	AV	1	Silgan Holdings Inc Sr Nt.....	11/04/2019.....	Bank of America BISD Dealer.....		10,372,975	10,360,000	
82967N	BE	7	Sirius XM Radio Inc Sr Nt.....	06/26/2019.....	Various.....		4,608,425	4,590,000	
8426EP	AB	4	Southern CO Gas Capital Sr Nt.....	10/29/2019.....	JP Morgan Securities LLC.....		521,375	500,000	1,646
846031	AA	0	Southwick Park CLO, Ltd. CLO Ser 2019-4A.....	07/11/2019.....	Barclays Capital Inc.....		23,500,000	23,500,000	
846031	AC	6	Southwick Park CLO, Ltd. CLO Ser 2019-4A.....	07/11/2019.....	Barclays Capital Inc.....		8,500,000	8,500,000	

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
84861T	AD	0	Spirit Realty LP Sr Nt.....		11/14/2019.....	Various.....		9,185,152	9,100,000	14,584
84861T	AF	5	Spirit Realty LP Sr Nt.....		11/14/2019.....	Various.....		18,691,148	18,700,000	29,844
858119	BH	2	Steel Dynamics Inc Sr Nt.....		01/16/2019.....	Bank of America BISD Dealer.....		4,234,556	4,535,000	63,915
858912	AF	5	Stericycle Inc Sr Nt 5.375% 07/15/24.....		06/27/2019.....	Bank of America BISD Dealer.....		17,091,773	16,977,000	1,784
863667	AG	6	Stryker Corp Sr Nt 4.375% 05/15/44.....		10/29/2019.....	Various.....		345,351	300,000	6,052
863667	AQ	4	Stryker Corp Sr Nt 3.650% 03/07/28.....		05/07/2019.....	Various.....		9,233,172	9,000,000	47,815
871829	BD	8	Sysco Corp Sr Nt 4.500% 04/01/46.....		10/29/2019.....	JP Morgan Securities LLC.....		3,334,681	2,900,000	10,875
87305Q	CN	9	TTX Co Sr Nt 4.600% 02/01/49.....		01/11/2019.....	Various.....		15,053,587	15,000,000	
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	
87612B	BG	6	Targa Resources Partners Sr Nt.....		05/15/2019.....	Various.....		7,958,387	8,140,000	122,894
87612B	BP	6	Targa Resources Partners Sr Nt.....		11/13/2019.....	RBC Capital Markets LLC.....		2,259,980	2,258,000	
882884	B*	9	Texas-New Mexico Power Company 1st Mtg B.....		07/01/2019.....	KeyCorp.....		12,000,000	12,000,000	
883556	BZ	4	Thermo Fisher Scientific Inc Sr Nt.....		09/24/2019.....	Bank of America BISD Dealer.....		9,486,795	9,500,000	
88579Y	BG	5	3M Co Sr Nt 3.375% 03/01/29.....		02/12/2019.....	Morgan Stanley & Co LLC.....		9,996,500	10,000,000	
89173F	AA	8	Towd Point Mortgage Tr RMBS Ser 2017-1 C.....		02/22/2019.....	BMO Capital Markets Corp.....		4,577,877	4,663,867	8,907
89236T	FX	8	Toyota Motor Credit Corp Sr Nt MTN.....		04/09/2019.....	Citigroup.....		4,996,850	5,000,000	
89236T	GJ	8	Toyota Motor Credit Corp Sr Nt.....		10/02/2019.....	Bank of America BISD Dealer.....		10,998,680	11,000,000	
893574	AH	6	Transcontinental Gas P L Corp Sr Nt.....		10/29/2019.....	JP Morgan Securities LLC.....		16,395,210	13,000,000	255,125
893574	AK	9	Transcontinental Gas P L Corp Sr Nt.....		10/29/2019.....	JP Morgan Securities LLC.....		1,069,900	1,000,000	5,111
89612L	AA	4	Tricon American Homes Ser 2019-SFR1 CI A.....		09/16/2019.....	Deutsche Bank Capital.....		6,499,764	6,500,000	
89612L	AB	2	Tricon American Homes Ser 2019-SFR1 CI B.....		09/16/2019.....	Deutsche Bank Capital.....		3,949,837	3,950,000	
902494	BH	5	Tyson Foods Inc Sr Nt 5.100% 09/23/48.....		02/13/2019.....	Morgan Stanley & Co LLC.....		23,695,910	24,500,000	489,388
902494	BK	8	Tyson Foods Inc Sr Nt 4.350% 03/01/29.....		02/13/2019.....	Morgan Stanley & Co LLC.....		2,999,460	3,000,000	
90265E	AM	2	UDR Inc Sr MTN 3.500% 07/01/27.....		04/30/2019.....	Wells Fargo Securities LLC.....		2,474,700	2,500,000	29,410
90265E	AN	0	UDR Inc Sr Nt 3.500% 01/15/28.....		04/11/2019.....	Suntrust Robinson Humprey Inc.....		1,794,504	1,825,000	15,969
90265E	AP	5	UDR Inc Sr Nt 4.400% 01/26/29.....		10/29/2019.....	JP Morgan Securities LLC.....		2,242,020	2,000,000	23,222
90265E	AR	1	UDR Inc Sr Nt 3.000% 08/15/31.....		11/14/2019.....	Various.....		13,091,429	13,100,000	24,025
90265E	AS	9	UDR Inc Sr Nt 3.100% 11/01/34.....		10/02/2019.....	Various.....		2,488,925	2,500,000	
90276F	AW	4	UBSCM 2018-C10 A4 CMBS Ser 2018-C10 CI A.....		03/20/2019.....	Cantor Fitzgerald & Co.....		2,674,719	2,510,000	6,316
90276Y	AE	3	UBS Commercial Mtg Tr CMBS Ser 2019-C16.....		03/27/2019.....	UBS Financial Services Inc.....		5,304,461	5,150,000	7,735
90278P	BA	7	UBS Comm Mtg Trust CMBS 2019-C18 CI A4.....		12/11/2019.....	UBS Financial Services Inc.....		566,494	550,000	881
90291J	AW	7	UBS Commerical Mtg Tr CMBS 2018-C9 CI A4.....		04/03/2019.....	UBS Financial Services Inc.....		5,126,404	4,830,000	2,209
907818	FB	9	Union Pacific Corp Sr Nt.....		02/11/2019.....	Morgan Stanley & Co LLC.....		9,995,700	10,000,000	
907818	FC	7	Union Pacific Corp Sr Nt.....		02/11/2019.....	JP Morgan Securities LLC.....		19,859,400	20,000,000	
90931C	AA	6	United Air Lines LBASS EETC Ser 2019-1 C.....		05/22/2019.....	Various.....		22,631,193	22,042,191	173,897
90931E	AA	2	United Air Lines LBASS EETC Ser 2019-1 C.....		01/30/2019.....	Citigroup.....		5,974,319	5,970,828	
90932J	AA	0	United Airlines LBASS Ser 2019-2 AA PTT.....		09/03/2019.....	Credit Suisse Securities LLC.....		7,000,000	7,000,000	
90932K	AA	7	United Airlines LBASS Ser 2019-2 B PTT.....		09/03/2019.....	Credit Suisse Securities LLC.....		9,000,000	9,000,000	
90932M	AA	3	United Airlines LBASS Ser 2019-2 A PTT.....		09/03/2019.....	Credit Suisse Securities LLC.....		15,000,000	15,000,000	
911365	BM	5	United Rentals Inc 2nd Lien.....		10/21/2019.....	Bank of America BISD Dealer.....		4,400,000	4,400,000	
92338B	AC	9	Verde CLO Ltd CLO Ser 2019-1A CI A.....		03/15/2019.....	Goldman Sachs & Company.....		10,701,449	10,701,449	
92338B	AE	5	Verde CLO Ltd CLO Ser 2019-1A CI B.....		03/15/2019.....	Goldman Sachs & Company.....		3,500,000	3,500,000	
92343V	CM	4	Verizon Communications Inc Sr Nt.....		10/29/2019.....	JP Morgan Securities LLC.....		1,144,422	900,000	8,771
92343V	CX	0	Verizon Communications Inc Sr Nt.....		12/03/2019.....	Morgan Stanley & Co LLC.....		8,431,290	7,000,000	70,342
92940P	AD	6	Westrock Company Sr Nt.....		10/29/2019.....	JP Morgan Securities LLC.....		2,399,607	2,100,000	13,148
92940P	AD	6	Westrock Company Sr Nt.....		02/20/2019.....	Tax Free Exchange.....		19,490,445	19,500,000	204,371

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
92940P	AE	4	Westrock Company Sr Nt.....		10/29/2019.....	JP Morgan Securities LLC.....		2,345,376	2,200,000	38,372
92940P	AF	1	Westrock Company Sr Nt.....		11/14/2019.....	Various.....		1,545,516	1,400,000	29,073
94106L	BE	8	Waste Management Inc Sr Nt.....		01/08/2019.....	Barclays Capital Inc.....		10,973,300	11,500,000	55,344
94106L	BF	5	Waste Management Inc Sr Nt.....		05/14/2019.....	Credit Suisse Securities LLC.....		1,999,880	2,000,000	
94106L	BH	1	Waste Management Inc Sr Nt.....		05/14/2019.....	Goldman Sachs & Company.....		12,496,625	12,500,000	
948741	AM	5	Weingarten Realty Inv Sr Nt.....		11/05/2019.....	Various.....		3,972,043	3,915,000	19,733
94974B	GL	8	Wells Fargo & Co Sub Nt.....		10/29/2019.....	JP Morgan Securities LLC.....		2,732,800	2,500,000	29,563
95001W	BB	3	Wells Fargo Comm Mtg Tr CMBS Ser 2019-C4.....		02/21/2019.....	Wells Fargo Securities LLC.....		15,140,368	14,700,000	6,571
96145D	AH	8	Westrock Co Sr Nt 4.000% 03/15/28.....		02/20/2019.....	Tax Free Exchange.....		31,450,140	31,500,000	542,500
963320	AW	6	Whirlpool Corp Sr Nt 4.750% 02/26/29.....		11/14/2019.....	Various.....		5,262,272	4,700,000	46,141
96949L	AC	9	Williams Partners LP Sr Nt.....		10/29/2019.....	JP Morgan Securities LLC.....		3,277,710	3,000,000	19,550
96949L	AD	7	Williams Partners LP Sr Nt.....		11/14/2019.....	Goldman Sachs & Company.....		312,930	305,000	4,861
96949L	AE	5	Williams Partners LP Sr Nt.....		10/29/2019.....	JP Morgan Securities LLC.....		3,207,750	3,000,000	24,250
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
136385	AX	9	Canadian Natural Resources Sr Nt.....	A.....	11/14/2019.....	Various.....		6,340,220	6,000,000	105,704
867229	AD	8	Suncor Energy Inc Sr Nt.....	A.....	10/29/2019.....	Various.....		1,297,130	1,000,000	24,792
893526	DJ	9	TransCanada Pipelines Ltd Sr Nt.....	A.....	11/14/2019.....	Goldman Sachs & Company.....		1,027,968	800,000	22,638
89352H	AM	1	TransCanada Pipelines Ltd Sr Nt.....	A.....	11/14/2019.....	Various.....		3,860,972	3,400,000	33,634
89352H	AY	5	TransCanada Pipelines Ltd Sr Nt.....	A.....	11/14/2019.....	Goldman Sachs & Company.....		4,138,236	3,600,000	1,462
941053	AH	3	Waste Connections Inc Sr Nt.....	A.....	02/22/2019.....	Deutsche Bank Capital.....		5,662,150	5,500,000	54,896
941053	AJ	9	Waste Connections Inc Sr Nt.....	A.....	04/22/2019.....	Various.....		19,434,645	19,500,000	3,500
000000	00	0	QEnergy Solar (Project Iron) Sr Sec Nt.....	B.....	10/10/2019.....	Direct.....		18,617,593	18,617,593	
00973R	AD	5	Aker BP ASA Sr Nt 4.750% 06/15/24.....	D.....	06/12/2019.....	Various.....		7,915,325	7,870,000	
05565Q	DN	5	BP Capital Markets PLC Nt.....	D.....	10/29/2019.....	JP Morgan Securities LLC.....		3,579,894	3,400,000	13,007
067316	AF	6	Bacardi LTD Sr Nt 4.700% 05/15/28.....	D.....	05/29/2019.....	Barclays Capital Inc.....		27,147,298	26,300,000	47,587
067316	AH	2	Bacardi LTD Sr Nt 5.300% 05/15/48.....	D.....	11/14/2019.....	Various.....		8,749,926	7,800,000	80,236
11043X	AA	1	British Airways Plc EETC.....	C.....	07/15/2019.....	Citigroup.....		4,499,436	4,499,436	
377373	AH	8	Glaxosmithkline Cap Inc Nt.....	D.....	03/21/2019.....	Various.....		45,659,739	46,050,000	
404280	BK	4	HSBC Holdings PLC Sr Nt Fix to Flt.....	D.....	04/11/2019.....	Barclays Capital Inc.....		1,835,892	1,800,000	6,466
404280	BT	5	HSBC Holdings PLC Sr Nt.....	C.....	04/17/2019.....	Citigroup.....		3,710,980	3,500,000	54,805
404280	CC	1	HSBC Holdings PLC Sr Nt.....	D.....	05/23/2019.....	Various.....		29,376,420	29,400,000	5,960
44962L	AB	3	IHS Markit Ltd Sr Nt 4.750% 02/15/25.....	D.....	10/29/2019.....	JP Morgan Securities LLC.....		1,642,395	1,500,000	14,844
44962L	AF	4	IHS Markit Ltd Sr Nt 4.750% 08/01/28.....	D.....	03/26/2019.....	Morgan Stanley & Co LLC.....		6,986,827	6,700,000	50,390
44962L	AH	0	IHS Markit Ltd Sr Nt 3.625% 05/01/24.....	D.....	10/29/2019.....	Various.....		3,555,820	3,500,000	30,510
44962L	AJ	6	IHS Markit Ltd Sr Nt 4.250% 05/01/29.....	D.....	11/14/2019.....	Various.....		23,751,618	22,000,000	312,906
45326Y	A*	8	Incitec Pivot Limited Sr Nt.....	D.....	10/30/2019.....	JP Morgan Securities LLC.....		5,000,000	5,000,000	
45326Y	A@	6	Incitec Pivot Limited Sr Nt.....	D.....	10/30/2019.....	JP Morgan Securities LLC.....		7,000,000	7,000,000	
456873	AD	0	Ingersoll-Rand Lux Finance Nt.....	D.....	10/29/2019.....	Various.....		21,013,222	20,600,000	22,589
456873	AE	8	Ingersoll-Rand Lux Finance Sr Nt.....	D.....	10/29/2019.....	JP Morgan Securities LLC.....		4,274,988	4,100,000	15,944
62947Q	AY	4	NXP BV Sr Nt 5.550% 12/01/28.....	D.....	12/06/2019.....	Goldman Sachs & Company.....		580,003	500,000	570
62954H	AA	6	NXP BV Sr Nt 3.875% 06/18/26.....	D.....	12/04/2019.....	Credit Suisse Securities LLC.....		7,880,550	7,500,000	135,625
62954H	AB	4	NXP BV Sr Nt 4.300% 06/18/29.....	D.....	11/14/2019.....	Various.....		7,764,220	7,300,000	123,482
714264	AK	4	Pernod Ricard SA Sr Nt.....	C.....	11/14/2019.....	Various.....		19,161,626	15,500,000	184,112
87656X	B@	9	Tate & Lyle Intl Fin PLC Sr Nt Ser A.....	D.....	11/19/2019.....	Bank of America BISD Dealer.....		15,000,000	15,000,000	
91020Q	B#	3	United Energy Dist Pty Ltd Sr Nt.....	C.....	02/11/2019.....	Bank of America BISD Dealer.....		25,000,000	25,000,000	
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

SCHEDULE D - PART 3

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

1			2		3	4	5		6	7	8	9
CUSIP Identification			Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
92857W	BJ	8	Vodafone Group PLC Sr Nt.....		D.....	06/03/2019.....	Morgan Stanley & Co LLC.....			19,740,167	19,000,000	9,258
92857W	BK	5	Vodafone Group PLC Sr Nt.....		D.....	07/29/2019.....	Various.....			26,019,344	24,500,000	76,227
92857W	BM	1	Vodafone Group PLC Sr Nt.....		C.....	11/14/2019.....	Various.....			8,368,259	7,100,000	166,075
92857W	BS	8	Vodafone Group PLC Sr Nt.....		D.....	10/29/2019.....	JP Morgan Securities LLC.....			3,372,120	3,000,000	53,219
F3152*	AE	4	Ermewa Holding SAS Sr Nt Ser B.....		D.....	12/11/2019.....	DC Advisory.....			10,000,000	10,000,000	
F3152*	AF	1	Ermewa Holding SAS Sr Nt Ser C.....		D.....	12/11/2019.....	DC Advisory.....			20,000,000	20,000,000	
F3789@	AA	1	First State DH SAS (Project Ki Sr Secure.....		B.....	04/05/2019.....	Direct.....			26,021,120	26,021,120	
G2616#	AS	0	DCC plc Sr Nt Ser A 4.550% 04/04/26.....		D.....	04/04/2019.....	JP Morgan Securities LLC.....			12,000,000	12,000,000	
G2730#	AE	2	Derwent London Sr Nt Ser C.....		B.....	01/31/2019.....	Barclays Capital Inc.....			13,109,000	13,109,000	
G2730#	AF	9	Derwent London Sr Nt Ser D.....		B.....	01/31/2019.....	Barclays Capital Inc.....			20,974,400	20,974,400	
G4588#	BQ	3	Intermediate Capital Group Plc Sr Nt.....		D.....	04/24/2019.....	Citigroup.....			10,000,000	10,000,000	
G4622#	AN	9	Howard de Walden Sr Nt Ser A.....		B.....	01/09/2019.....	Natwest Securities.....			23,020,200	23,020,200	
G7334@	AM	5	RRPF Engine Leasing Ltd. Sr Nt.....		D.....	02/11/2019.....	JP Morgan Securities LLC.....			3,000,000	3,000,000	
G7334@	AY	9	RRPF Engine Leasing Ltd. Sr Nt Ser EE.....		D.....	11/12/2019.....	Bank of America BISD Dealer.....			12,000,000	12,000,000	
G8279@	AA	6	South East Water Ltd Sr Nt.....		B.....	09/16/2019.....	Credit Agricole USA was Calyon.....			9,944,800	9,944,800	
J0835#	AM	9	Costco Wholesale Japan Ltd Sr Nt.....		B.....	08/22/2019.....	MUFG Securities Inc.....			50,732,807	50,732,807	
L0175#	AE	2	Alpha Trains Finance SA Sr Nt.....		B.....	10/30/2019.....	Santander Investmnt Securities.....			17,841,600	17,841,600	
N6587*	AA	1	Alliance Automotive Netherland Sr Nt Ser.....		B.....	05/28/2019.....	JP Morgan Securities LLC.....			7,812,000	7,812,000	
N6587*	AB	9	Alliance Automotive Netherland Sr Nt Ser.....		B.....	05/28/2019.....	JP Morgan Securities LLC.....			11,160,000	11,160,000	
Q0458*	AF	6	AquaSure Finance Pty Ltd Sr Sec Nt.....		D.....	01/15/2019.....	JP Morgan Securities LLC.....			13,817,021	13,817,021	
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	
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
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
Q3080#	AE	5	DWPF Finance Pty Ltd Sr Nt Ser E.....		D.....	10/17/2019.....	Commonwealth Australia Sec LLC.....			30,000,000	30,000,000	
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	
Q4822#	AA	4	ISPT Finance Pty Ltd Sr Nt.....		B.....	08/28/2019.....	Commonwealth Australia Sec LLC.....			33,670,000	33,670,000	
Q5601@	AA	0	LLITST Finance Pty Ltd Sr Nt.....		D.....	04/09/2019.....	National Australia Bank.....			7,000,000	7,000,000	
Q5433#	AA	2	Landbridge Port Ops Pty Ltd Nt.....		B.....	09/23/2019.....	Direct.....			28,785,250	28,785,250	
Q6235#	AT	9	Mirvac Group Fin Ltd Sr Nt.....		D.....	06/18/2019.....	RBC Capital Markets LLC.....			10,000,000	10,000,000	
Q7450@	AJ	9	Perth Airport Pty Ltd Sr Nt Ser C.....		D.....	09/04/2019.....	MUFG Securities Inc.....			25,000,000	25,000,000	
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	
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	
Q9194*	AL	3	Transurban Queensland Fin Pty Sr Sec Nt.....		D.....	05/15/2019.....	Scotia Capital.....			26,000,000	26,000,000	
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	
3899999.	Total - Bonds - Industrial and Miscellaneous.....									4,619,804,450	4,524,535,104	19,739,777

Bonds - Unaffiliated Bank Loans

000000	00	0	Bond Pharm Inc Last Out Term Ln Nt 1.....			09/18/2019.....	Direct.....			3,278,201	3,347,405	
000000	00	0	Bond Pharm Inc Last Out Term Ln Nt 1.....			10/31/2019.....	Tax Free Exchange.....			1,597,496	1,630,562	
000000	00	0	HCA Inc Term Ln B-12 Nt 1.....			10/08/2019.....	Tax Free Exchange.....			5,032,648	5,032,648	5,164
000000	00	0	AmerCareRoyal LLC Term Ln Nt 1.....			12/11/2019.....	Direct.....			2,163,124	2,207,269	
000000	00	0	Sensata Technologies New #2 1st Lien Ter.....			10/21/2019.....	Tax Free Exchange.....			5,460,112	5,452,426	627
08579J	BD	3	Berry Plastics Corp Term Ln W Nt 1.....			10/18/2019.....	Tax Free Exchange.....			1,001,120	1,000,000	
08579J	BE	1	Berry Plastics Corp Term Ln X Nt 1.....			10/18/2019.....	Tax Free Exchange.....			1,986,674	1,984,297	
14880B	AG	6	Catalent Pharma Solutions Inc Term Ln B.....			10/02/2019.....	Morgan Stanley & Co LLC.....			2,999,887	2,984,962	
40409V	AR	5	HB Fuller Company Term Ln Nt 1.....			11/25/2019.....	Deutsche Bank Capital.....			4,996,250	5,000,000	
55392*	AA	8	MBS Services 1st Lien Term Ln Nt 1.....			07/30/2019.....	Direct.....			1,026,644	1,047,596	

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9	
CUSIP Identification		Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
60367*	AA	9	Community Brands Incremental DD Term Ln.....				06/28/2019.....	Tax Free Exchange.....	519,652	519,652	
70323#	AB	5	Pathway Partners Vet Mgmt LLC New DD Ter.....				04/10/2019.....	Direct.....	55,352	55,340	
70323#	AB	5	Pathway Partners Vet Mgmt LLC New DD Ter.....				11/29/2019.....	Tax Free Exchange.....	1,233,261	1,238,925	1,175
70324#	AC	2	Pathway Partners Vet Mgmt LLC New Term L.....				02/05/2019.....	Direct.....	3,625,277	3,661,896	
70324#	AD	0	Pathway Partners Vet Mgmt LLC New DD Ter.....				11/15/2019.....	Direct.....	3,339	3,356	
70324#	AD	0	Pathway Partners Vet Mgmt LLC New DD Ter.....				12/31/2019.....	Tax Free Exchange.....	605,331	608,341	
74966U	AP	5	RPI Finance Trust Term Ln 6 Nt 1.....				09/18/2019.....	Various.....	13,960,589	13,928,643	
76168J	AR	7	RBS Global (Rexnord) New Term Ln B Nt 1.....				11/21/2019.....	Tax Free Exchange.....	7,751,786	7,718,750	
78431@	AA	1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1.....				02/04/2019.....	Direct.....	1,120,351	1,134,533	
84611@	AF	0	Sovos LLC 1st Lien Term Ln Nt 1.....				04/29/2019.....	Direct.....	6,578,179	6,712,428	
84611@	AG	8	Sovos LLC Delayed Draw Term Ln Nt 1.....				05/31/2019.....	Direct.....	257,344	259,943	
84611@	AG	8	Sovos LLC Delayed Draw Term Ln Nt 1.....				07/31/2019.....	Tax Free Exchange.....	41,894	42,316	
88870P	A*	7	Tivo Co (Project Timberwolf) 1st Lien Te.....				11/20/2019.....	Direct.....	4,900,000	5,000,000	
88870T	AG	3	Tivity Health Inc Term Ln B Nt 1.....				05/10/2019.....	Direct.....	4,607,028	4,725,157	
90347B	AH	1	Axalta Coating Systems New Term Ln B Nt.....				10/15/2019.....	Barclays Capital Inc.....	4,454,829	4,477,215	
90372@	AC	3	US Radiology Specialists Inc Delayed Dra.....				11/01/2019.....	Direct.....	416,521	418,614	
90372@	AC	3	US Radiology Specialists Inc Delayed Dra.....				09/30/2019.....	Direct.....	1,963,609	1,983,444	
68371Y	AJ	2	Open Text Corp Term Ln Nt 1.....			A.....	07/10/2019.....	Various.....	5,167,975	5,151,371	
8299999. Total - Bonds - Unaffiliated Bank Loans.....									86,804,473	87,327,089	6,966
8399997. Total - Bonds - Part 3.....									5,340,265,597	5,238,321,789	20,562,219
8399998. Total - Bonds - Summary Item from Part 5.....									195,850,221	192,188,778	532,496
8399999. Total - Bonds.....									5,536,115,818	5,430,510,567	21,094,715
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred											
23281#	12	4	Cyprium Parallel Invs V LP Pfrd Units.....				08/15/2019.....	Direct.....	5,328,480	532,848	
8499999. Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....									532,848	XXX	0
8999997. Total - Preferred Stocks - Part 3.....									532,848	XXX	0
8999999. Total - Preferred Stocks.....									532,848	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded											
69121K	10	4	Owl Rock Capital Corp Com.....				07/18/2019.....	Tax Free Exchange.....	655,766,000	9,999,989	XXX
88642R	10	9	Tidewater Inc Com.....				05/28/2019.....	Tax Free Exchange.....	5,384,000	158,881	XXX
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....									10,158,870	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other											
31340#	00	1	Federal Home Loan Bank Com Cl B.....				04/08/2019.....	Direct.....	310,000,000	31,000,000	XXX
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....									31,000,000	XXX	0
9799997. Total - Common Stocks - Part 3.....									41,158,870	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5.....									4,261,314	XXX	
9799999. Total - Common Stocks.....									45,420,184	XXX	0
9899999. Total - Preferred and Common Stocks.....									45,953,032	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks.....									5,582,068,850	XXX	21,094,715

E13.12

SCHEDULE D - PART 4

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

1		2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	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
CUSIP Identification		Description										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.						
Bonds - U.S. Government																						
36209M	YH	1	GNMA I PTC #476012 6.500% 05/15/28.....	..	12/01/2019.	Paydown.....		2,305	2,305	2,285	2,289	.....	.....16	.....	.....16	.....	.....2,305			0	82	05/15/2028.
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1.....	..	12/01/2019.	Paydown.....		42,683	42,683	43,883	42,900	.....	.....(217)	.....	.....(217)	.....	.....42,683			0	1,504	06/15/2028.
912810	EC	8	U S Treasury Bd 8.875% 02/15/19.....	..	02/15/2019.	Maturity.....		100,000	100,000	112,125	100,129	.....	.....(129)	.....	.....(129)	.....	.....100,000			0	4,438	02/15/2019.
912828	KQ	2	U S Treasury Nt 3.125% 05/15/19.....	..	05/15/2019.	Maturity.....		1,350,000	1,350,000	1,344,938	1,349,783	.....	.....217	.....	.....217	.....	.....1,350,000			0	21,094	05/15/2019.
0599999.	Total - Bonds - U.S. Government.....							1,494,988	1,494,988	1,503,231	1,495,101	0	(113)	0	(113)	0	1,494,988	0	0	0	27,118	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
3128MJ	3A	6	FHLMC Gold Pool #G08792.....	..	12/01/2019.	Paydown.....		3,250,620	3,250,620	3,348,138	3,346,100	.....	.....(95,480)	.....	.....(95,480)	.....	.....3,250,620			0	76,354	12/15/2047.
3128S4	BP	1	FHLMC Pool #1Q0046 4.858% 03/15/36.....	..	12/01/2019.	Paydown.....		19,826	19,826	19,770	19,769	.....	.....57	.....	.....57	.....	.....19,826			0	231	03/15/2036.
312905	KJ	0	FHLMC REMIC Ser 1060-X.....	..	12/01/2019.	Paydown.....		4,137	4,137	4,228	4,155	.....	.....(18)	.....	.....(18)	.....	.....4,137			0	146	03/15/2021.
312913	ZE	9	FHLMC REMIC Ser 1437-HD.....	..	12/01/2019.	Paydown.....		23,004	23,004	23,596	23,185	.....	.....(181)	.....	.....(181)	.....	.....23,004			0	908	12/15/2022.
312915	UF	6	FHLMC REMIC Ser 1504 Z.....	..	12/01/2019.	Paydown.....		5,959	5,959	6,130	6,013	.....	.....(54)	.....	.....(54)	.....	.....5,959			0	221	05/15/2023.
3133T2	YE	4	FHLMC REMIC Ser 1643-E.....	..	12/01/2019.	Paydown.....		16,871	16,871	17,222	16,973	.....	.....(102)	.....	.....(102)	.....	.....16,871			0	550	05/15/2023.
3133T6	M4	0	FHLMC REMIC Ser 1837-Z.....	..	12/01/2019.	Paydown.....		16,278	16,278	16,781	16,475	.....	.....(197)	.....	.....(197)	.....	.....16,278			0	607	04/15/2026.
3133TE	LG	7	FHLMC REMIC Ser 2064 M.....	..	12/01/2019.	Paydown.....		8,584	8,584	8,804	8,709	.....	.....(125)	.....	.....(125)	.....	.....8,584			0	115	06/15/2028.
3133TK	5S	5	FHLMC REMIC Ser 2136-A.....	..	12/01/2019.	Paydown.....		3,385	3,385	3,174	3,354	.....	.....32	.....	.....32	.....	.....3,385			0	118	03/15/2029.
313586	RC	5	FNMA Deb Zero Cpn 0.000% 10/09/19.....	..	10/09/2019.	Maturity.....		10,000,000	10,000,000	5,192,800	9,528,018	.....	.....471,982	.....	.....471,982	.....	.....10,000,000			0		10/09/2019.
31358E	RK	0	FNMA REMIC Ser 1990-72B.....	..	12/01/2019.	Paydown.....		1,707	1,707	1,667	1,693	.....	.....14	.....	.....14	.....	.....1,707			0	77	07/25/2020.
31358H	GT	6	FNMA REMIC Ser 1991-73A.....	..	12/01/2019.	Paydown.....		4,103	4,103	3,942	4,058	.....	.....45	.....	.....45	.....	.....4,103			0	175	07/25/2021.
31358J	HU	8	FNMA REMIC Ser 1991-113 ZE.....	..	12/01/2019.	Paydown.....		1,950	1,950	2,007	1,960	.....	.....(9)	.....	.....(9)	.....	.....1,950			0	79	09/25/2021.
31358N	4F	6	FNMA REMIC Ser 1992-123 Z.....	..	12/01/2019.	Paydown.....		8,371	8,371	8,407	8,358	.....	.....13	.....	.....13	.....	.....8,371			0	322	07/25/2022.
313602	3E	2	FNMA REMIC Ser 1989-67D.....	..	09/01/2019.	Paydown.....		185	185	184	184	.....	.....1	.....	.....1	.....	.....185			0	5	10/25/2019.
313602	W4	2	FNMA REMIC Ser 1989-62G.....	..	10/01/2019.	Paydown.....		736	736	708	730	.....	.....6	.....	.....6	.....	.....736			0	25	10/25/2019.
313603	GW	6	FNMA REMIC Ser 1989-86E.....	..	07/01/2019.	Paydown.....		305	305	304	303	.....	.....2	.....	.....2	.....	.....305			0	9	11/25/2019.
313603	JJ	2	FNMA REMIC Ser 1989-90E.....	..	11/01/2019.	Paydown.....		271	271	295	271	.....	.....	.....	.....0	.....	.....271			0	8	12/25/2019.
31371H	FZ	6	FNMA Pool #252284 6.500% 01/25/29.....	..	12/01/2019.	Paydown.....		20,695	20,695	20,585	20,590	.....	.....105	.....	.....105	.....	.....20,695			0	817	01/25/2029.
31381M	V2	8	FNMA Pool #465133 6.040% 05/25/28.....	..	12/01/2019.	Paydown.....		48,034	48,034	54,489	52,204	.....	.....(4,170)	.....	.....(4,170)	.....	.....48,034			0	1,587	05/25/2028.
31381M	VG	7	FNMA DUS Pool #465115 6.470% 05/25/28.....	..	12/01/2019.	Paydown.....		19,346	19,346	23,630	22,247	.....	.....(2,901)	.....	.....(2,901)	.....	.....19,346			0	686	05/25/2028.
31381N	FH	1	FNMA DUS Pool #465568 4.900% 11/25/25.....	..	12/01/2019.	Paydown.....		19,882	19,882	21,274	20,688	.....	.....(806)	.....	.....(806)	.....	.....19,882			0	533	11/25/2025.
31381N	X9	9	FNMA Pool #466104 6.340% 10/25/28.....	..	12/01/2019.	Paydown.....		52,000	52,000	61,336	58,258	.....	.....(6,258)	.....	.....(6,258)	.....	.....52,000			0	1,805	10/25/2028.
31381R	QF	4	FNMA Pool #468554 6.935% 07/25/29.....	..	12/01/2019.	Paydown.....		41,710	41,710	51,082	48,188	.....	.....(6,478)	.....	.....(6,478)	.....	.....41,710			0	1,596	07/25/2029.
31381R	QU	1	FNMA Pool #468567 6.935% 07/25/29.....	..	12/01/2019.	Paydown.....		41,710	41,710	51,082	48,188	.....	.....(6,478)	.....	.....(6,478)	.....	.....41,710			0	1,596	07/25/2029.
31381R	VU	5	FNMA Pool #468727 7.040% 07/25/26.....	..	12/01/2019.	Paydown.....		24,697	24,697	30,593	28,162	.....	.....(3,466)	.....	.....(3,466)	.....	.....24,697			0	954	07/25/2026.
3138L7	PE	0	FNMA Pool #AM6720 4.150% 10/25/44.....	..	12/01/2019.	Paydown.....		323,769	323,769	348,254	345,338	.....	.....(21,569)	.....	.....(21,569)	.....	.....323,769			0	7,334	10/25/2044.
3138WH	F6	4	FNMA Pool #AS7388 3.500% 06/25/46.....	..	12/01/2019.	Paydown.....		21,287,638	21,287,638	21,610,158	21,600,699	.....	.....(313,061)	.....	.....(313,061)	.....	.....21,287,638			0	498,799	06/25/2046.
3138WJ	RD	2	FNMA Pool #AS8583 3.500% 01/25/47.....	..	12/01/2019.	Paydown.....		8,989,383	8,989,383	9,136,163	9,131,384	.....	.....(142,001)	.....	.....(142,001)	.....	.....8,989,383			0	196,800	01/25/2047.
31393C	CQ	4	FNMA REMIC Ser 2003-34 Cl ME.....	..	12/01/2019.	Paydown.....		354,343	354,343	370,510	360,323	.....	.....(5,980)	.....	.....(5,980)	.....	.....354,343			0	10,370	05/25/2033.
31393D	TX	9	FNMA REMIC Ser 2003-W10 Cl 1A4.....	..	12/01/2019.	Paydown.....		32,814	32,814	32,813	32,724	.....	.....90	.....	.....90	.....	.....32,814			0	786	06/25/2043.
31393E	LF	4	FNMA REMIC Ser 2003-W12 Cl 1A8.....	..	12/01/2019.	Paydown.....		169,334	169,334	165,948	168,509	.....	.....825	.....	.....825	.....	.....169,334			0	3,151	06/25/2043.
31394D	VB	3	FNMA REMIC Ser 2005-43 Cl GC.....	..	12/01/2019.	Paydown.....		1,393,133	1,393,133	1,466,272	1,418,983	.....	.....(25,850)	.....	.....(25,850)	.....	.....1,393,133			0	41,374	05/25/2035.
31394E	LC	0	FNMA REMIC Ser 2005-61 Cl LH.....	..	12/01/2019.	Paydown.....		590,788	590,788	620,328	602,298	.....	.....(11,510)	.....	.....(11,510)	.....	.....590,788			0	21,409	07/25/2035.
31394H	ZZ	7	FHLMC REMIC Ser 2672 Cl XB.....	..	12/01/2019.	Paydown.....		26,127	26,127	26,846	26,365	.....	.....(238)	.....	.....(238)	.....	.....26,127			0	770	09/15/2023.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31395K	Z2	2		12/01/2019.	Paydown.....		58,154	58,154	57,400	57,875		279		279		58,154			0	1,569	01/15/2025.
31395M	TR	0		12/01/2019.	Paydown.....		131,212	131,212	136,461	132,989		(1,777)		(1,777)		131,212			0	6,320	02/15/2035.
31396F	G3	1		12/01/2019.	Paydown.....		607,465	607,465	629,183	619,766		(12,302)		(12,302)		607,465			0	19,019	11/15/2035.
31396V	RY	6		12/01/2019.	Paydown.....		255,544	255,544	267,683	260,131		(4,587)		(4,587)		255,544			0	8,971	04/25/2037.
31396X	UC	6		12/01/2019.	Paydown.....		80,696	80,696	82,928	81,236		(540)		(540)		80,696			0	2,547	09/25/2037.
31405E	6P	5		12/01/2019.	Paydown.....		17,395	17,395	17,789	17,734		(340)		(340)		17,395			0	603	07/25/2035.
31409K	Y3	5		12/01/2019.	Paydown.....		8,784	8,784	10,027	9,439		(655)		(655)		8,784			0	285	07/25/2024.
3140GP	JZ	2		12/01/2019.	Paydown.....		3,924,163	3,924,163	4,137,233	4,133,923		(209,760)		(209,760)		3,924,163			0	98,984	06/25/2047.
3140Q8	3K	9		12/01/2019.	Paydown.....		4,481,532	4,481,532	4,572,563	4,571,148		(89,617)		(89,617)		4,481,532			0	122,260	05/25/2048.
3140Q9	N2	5		12/01/2019.	Paydown.....		3,649,368	3,649,368	3,794,202	3,793,648		(144,280)		(144,280)		3,649,368			0	104,799	08/25/2048.
31418C	GD	0		12/01/2019.	Paydown.....		2,267,298	2,267,298	2,285,011	2,284,468		(17,170)		(17,170)		2,267,298			0	41,263	02/25/2047.
31418C	P5	7		12/01/2019.	Paydown.....		524,083	524,083	528,177	528,035		(3,952)		(3,952)		524,083			0	10,500	09/25/2047.
31418C	RD	8		12/01/2019.	Paydown.....		4,312,390	4,312,390	4,382,660	4,382,660		(70,271)		(70,271)		4,312,390			0	113,513	11/25/2047.
31418C	S4	7		12/01/2019.	Paydown.....		12,965,673	12,965,673	13,308,554	13,301,729		(336,056)		(336,056)		12,965,673			0	302,668	12/01/2047.
31418C	S5	4		12/01/2019.	Paydown.....		4,500,308	4,500,308	4,636,021	4,633,237		(132,929)		(132,929)		4,500,308			0	118,957	01/25/2048.
31418C	XN	9		12/01/2019.	Paydown.....		6,002,916	6,002,916	6,083,111	6,081,953		(79,038)		(79,038)		6,002,916			0	166,550	06/25/2048.
452024	GQ	9		02/01/2019.	Maturity.....		10,730,000	10,730,000	10,730,000	10,730,000				0		10,730,000			0	301,942	02/01/2019.
462590	JL	5		12/01/2019.	Various.....		1,830,000	1,830,000	1,830,000	1,830,000				0		1,830,000			0	67,100	12/01/2025.
626207	YM	0		04/01/2019.	Call 100.0000.....		33,000	33,000	34,343	34,295		(2)		(2)		34,293		(1,293)	(1,293)	0	04/01/2057.
677555	XD	1		11/01/2019.	Call 100.0000.....		680,000	680,000	680,000	680,000				0		680,000			0	21,329	12/01/2021.
3199999.		Total - Bonds - U.S. Special Revenue and Special Assessments.....					103,861,676	103,861,676	100,954,020	105,139,722	0	(1,276,757)	0	(1,276,757)	0	103,862,969	0	(1,293)	(1,293)	2,380,594	XXX
Bonds - Industrial and Miscellaneous																					
00003#	AA	1		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.
000759	CR	9		12/01/2019.	Paydown.....		87,352	155,776	155,740	155,627		25		25		155,652		(68,300)	(68,300)	891	07/15/2033.
000759	CV	0		12/01/2019.	Paydown.....		155,211	374,034	324,330	324,330				0		324,330		(169,119)	(169,119)	5,312	09/15/2033.
00184@	AA	4		12/31/2019.	Redemption 100.0000.....		327,842	327,842	327,842	327,842				0		327,842			0	7,424	06/30/2039.
00225#	AA	3		12/31/2019.	Redemption 100.0000.....		231,334	231,334	231,334	231,334				0		231,334			0	7,142	09/30/2039.
00253C	HB	6		11/01/2019.	Paydown.....		21,944	21,944	21,880	21,869		75		75		21,944			0	911	11/25/2031.
00253C	HK	3		12/01/2019.	Paydown.....		51,522	51,522	51,501	51,925		(403)		(403)		51,522			0	1,484	04/25/2031.
00253C	HH	6		01/01/2019.	Paydown.....				24,159	24,560				0		24,560		(24,560)	(24,560)	144	01/25/2032.
00253C	HS	9		12/01/2019.	Paydown.....			14,010	4,819	4,819				0		4,819		(4,819)	(4,819)	374	06/25/2032.
00802#	AA	4		09/22/2019.	Various.....		130,342	130,342	130,342	130,342				0		130,342			0	5,631	03/22/2035.
009363	AP	7		12/30/2019.	Call 100.0810.....		7,005,670	7,000,000	6,992,370	6,998,691		1,159		1,159		6,999,850		150	150	234,264	02/15/2020.
01877K	AB	9		12/31/2019.	Redemption 100.0000.....		6,031	6,031	6,011	6,028		3		3		6,031			0	314	12/31/2019.
02149H	AW	0		12/01/2019.	Paydown.....		340,744	372,455	316,571	316,571				0		316,571		24,173	24,173	11,965	03/25/2037.
02376T	AC	2		07/15/2019.	Redemption 100.0000.....		479,434	479,434	491,420	482,573		(3,139)		(3,139)		479,434			0	16,926	07/15/2020.
023771	S4	1		10/15/2019.	Redemption 100.0000.....		795,451	795,451	795,451	795,451				0		795,451			0	22,372	10/15/2025.
02377D	AA	0		10/15/2019.	Redemption 100.0000.....		1,011,060	1,011,060	1,011,060	1,011,060				0		1,011,060			0	28,057	04/15/2027.
02660T	ER	0		12/01/2019.	Paydown.....		52,581	52,581	52,039	52,187		394		394		52,581			0	1,063	09/25/2035.
03028P	B*	6		05/15/2019.	Maturity.....		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	162,000	05/15/2019.
031162	AZ	3		02/01/2019.	Maturity.....		3,200,000	3,200,000	3,330,871	3,201,388		(1,388)		(1,388)		3,200,000			0	91,200	02/01/2019.
032479	AD	9		09/18/2019.	Various.....		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.

SCHEDULE D - PART 4

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

E14.2

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	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
CUSIP Identification	Description										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.						
032511 BF 3	Anadarko Petroleum Corp Sr Nt.....		03/29/2019.	Various.....		5,975,303	5,925,000	7,075,953	6,003,451			(41,365)		(41,365)		5,962,086		(37,086)	(37,086)	169,277	06/15/2019.
032511 BN 6	Anadarko Petroleum Corp Sr Nt.....		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.
032511 BP 1	Anadarko Petroleum Corp Sr Nt.....		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.
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL.....		12/15/2019.	Redemption 100.0000.....		119,689	119,689	119,689	119,689						0	119,689		0	0	4,150	02/15/2025.
035242 AA 4	Anheuser-Busch Inbev Fin Sr Nt.....		02/11/2019.	Call 93.3210.....		1,866,420	2,000,000	1,986,940	1,994,295			151		151		1,994,446		5,554	5,554	(43,830)	01/17/2023.
035242 AP 1	Anheuser-Busch Inbev Fin Sr Nt.....		02/11/2019.	Call 93.9930.....		46,996,500	50,000,000	49,916,500	49,938,096			856		856		49,938,952		61,048	61,048	(540,306)	02/01/2026.
040104 BW 0	Argent Securities Inc RMBS Ser 2003-WD C.....		12/01/2019.	Paydown.....		67,818	67,818	67,788	69,388			(1,570)		(1,570)		67,818		0	0	2,247	10/25/2033.
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20.....		11/01/2019.	Paydown.....		56,557	56,557	58,766	57,202			(645)		(645)		56,557		0	0	2,682	03/21/2029.
04774# AA 0	Atlanta Falcons Stadium Co LLC Sr Nt Ser.....		09/01/2019.	Redemption 100.0000.....		229,025	229,025	229,025	229,025						0	229,025		0	0	6,185	09/01/2042.
04774# AB 8	Atlanta Falcons Stadium Co LLC Sr Sec Nt.....		09/01/2019.	Redemption 100.0000.....		163,590	163,590	163,590	163,590						0	163,590		0	0	4,418	09/01/2042.
054937 AF 4	Branch Bk & Tr Co Sub Nt.....		11/01/2019.	Maturity.....		7,500,000	7,500,000	8,506,200	7,649,846			(149,846)		(149,846)		7,500,000		0	0	393,750	11/01/2019.
05604F AA 3	Bway Mortgage Trust CMBS Ser 2013-1515 C.....		12/01/2019.	Paydown.....		1,580,065	1,580,065	1,619,564	1,596,669			(16,604)		(16,604)		1,580,065		0	0	24,141	03/10/2033.
05948K RM 3	Bank of America Alt Loan Tr RMBS Ser 200.....		05/01/2019.	Paydown.....		15,795	16,605	15,837	16,530			60		60		16,590		(796)	(796)	179	06/25/2019.
05948K XQ 7	Bank of America Alt Loan Tr RMBS Ser 200.....		06/01/2019.	Paydown.....		845,994	859,035	845,548	845,548						0	845,548		446	446	29,557	03/25/2035.
05948K XS 3	Bank of America Alt Loan Tr RMBS Ser 200.....		06/01/2019.	Paydown.....		946,735	961,329	935,156	935,156						0	935,156		11,579	11,579	33,077	03/25/2035.
07330N AL 9	Branch Banking & Trust Sr Nt.....		05/10/2019.	Maturity.....		5,000,000	5,000,000	4,995,450	4,999,450			550		550		5,000,000		0	0	36,250	05/10/2019.
07386H QG 9	Bear Stearns Alt- A Tr RMBS Ser 2005-1 C.....		12/26/2019.	Paydown.....		712,511	712,511	689,800	698,388			14,123		14,123		712,511		0	0	10,919	01/25/2035.
084659 AQ 4	Berkshire Hathaway Energy Sr Nt.....		02/14/2019.	Tax Free Exchange.....		14,995,200	15,000,000	14,995,200	14,995,200						0	14,995,200		0	0	368,979	01/15/2049.
097023 BU 8	Boeing Co Sr Nt 2.800% 03/01/27.....		05/22/2019.	Various.....		13,556,116	14,000,000	13,677,720	13,730,905			10,283		10,283		13,741,187		(185,071)	(185,071)	270,698	03/01/2027.
105667 AB 5	Bravo Mtg Loan Trust RMBS Ser 2006-1 Cl.....		12/26/2019.	Paydown.....		510,085	510,085	289,836	274,848			235,237		235,237		510,085		0	0	8,318	07/25/2036.
12189P AF 9	Burlington Northern Santa Fe LBASS EETC.....		07/02/2019.	Redemption 100.0000.....		54,493	54,493	63,097	55,151			(657)		(657)		54,493		0	0	2,151	01/02/2021.
12489W NP 5	C-BASS Tr RMBS Ser 2005-CB6 Cl A4.....		07/01/2019.	Paydown.....		62,858	62,858	62,856	62,758			100		100		62,858		0	0	950	07/25/2035.
12519@ AA 5	CED Alamo 7 LLC Sr Sec Nt.....		12/31/2019.	Redemption 100.0000.....		1,752,835	1,752,835	1,752,835	1,752,835						0	1,752,835		0	0	53,127	06/30/2041.
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW.....		12/10/2019.	Redemption 100.0000.....		253,996	253,996	253,996	253,996						0	253,996		0	0	10,957	10/10/2031.
126650 BS 8	CVS Health Corp LBASS PTC Nt.....		12/10/2019.	Redemption 100.0000.....		145,816	145,816	185,354	175,800			(29,984)		(29,984)		145,816		0	0	5,918	01/10/2032.
12665U AA 2	CVS Health Corp ABS PTC Nt.....		12/10/2019.	Redemption 100.0000.....		167,345	167,345	167,345	167,345						0	167,345		0	0	4,294	01/10/2036.
126673 DQ 2	CWABS Inc RMBS Ser 2004-7 Cl MF1.....		12/01/2019.	Paydown.....		42,723	42,723	42,627	42,627			96		96		42,723		0	0	2,123	12/25/2034.
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2.....		12/01/2019.	Paydown.....		232,868	249,746	240,482	240,482						0	240,482		(7,614)	(7,614)	7,368	04/25/2035.
12667F TA 3	Countrywide Alternative Ln Tr RMBS Ser 2.....		05/01/2019.	Paydown.....		1	1	1	1						0	1		0	0	0	08/25/2034.
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2.....		12/01/2019.	Paydown.....		82,845	82,845	83,375	82,901			(57)		(57)		82,845		0	0	2,542	05/25/2035.
12668B RZ 8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4.....		12/01/2019.	Paydown.....		107,744	119,601	102,655	102,655						0	102,655		5,089	5,089	3,698	05/25/2036.
126694 E9 5	CWHL Inc RMBS Ser 2006-OA4 Cl A1.....		12/01/2019.	Paydown.....		429,524	429,524	235,218	252,545			194,306	17,327	176,979		429,524		0	0	7,931	04/25/2046.
12673P AC 9	CA Inc Nt 5.375% 12/01/19.....		12/01/2019.	Maturity.....		10,000,000	10,000,000	9,916,200	9,990,407			9,594		9,594		10,000,000		0	0	537,500	12/01/2019.
131347 CC 8	Calpine Corp 1st Lien HY Nt.....		02/12/2019.	Goldman Sachs & Company.....		2,311,538	2,283,000	2,328,660	2,309,811			(562)		(562)		2,309,249		2,289	2,289	77,868	01/15/2024.
134429 AT 6	Campbell Soup Co Sr Nt.....		02/15/2019.	Maturity.....		1,085,000	1,085,000	1,067,022	1,084,728			272		272		1,085,000		0	0	24,413	02/15/2019.
140420 NH 9	Capital One Bank USA NA Sr Nt.....		01/14/2019.	Call 100.0000.....		6,000,000	6,000,000	5,999,460	5,999,987			4		4		5,999,991		9	9	56,625	02/13/2019.
14155# AB 6	Cardinals Ballpark LLC Sr Nt.....		09/30/2019.	Various.....		242,811	242,811	242,811	242,811						0	242,811		0	0	10,557	09/30/2027.
149837 AA 4	CBA Small Balance Comm Mtg Tr LBASS Frnc.....		12/27/2019.	Paydown.....		111,687	118,410	47,056	47,056						0	47,056		64,631	64,631	1,655	06/25/2038.
15005# AA 7	CED Upton County Solar LLC Sr Sec Nt.....		12/31/2019.	Redemption 100.0000.....		428,326	428,326	428,326	428,326						0	428,326		0	0	13,816	06/30/2042.
151020 AH 7	Celgene Corp Sr Nt 3.250% 08/15/22.....		11/22/2019.	Tax Free Exchange.....		15,103,575	15,000,000	15,287,700	15,115,964			(27,389)		(27,389)		15,088,575		15,000	15,000	618,854	08/15/2022.
151020 AP 9	Celgene Corp Sr Nt 3.625% 05/15/24.....		11/22/2019.	Tax Free Exchange.....		5,995,910	6,000,000	5,979,540	5,988,097			1,813		1,813		5,989,910		6,000	6,000	221,729	05/15/2024.
151020 AU 8	Celgene Corp Sr Nt 5.000% 08/15/45.....		11/22/2019.	Tax Free Exchange.....		5,711,928	5,500,000	5,720,395	5,710,040			(3,612)		(3,612)		5,706,428		5,500	5,500	349,097	08/15/2045.

SCHEDULE D - PART 4

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

E14.3

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001.....			12/01/2019.	Paydown.....		58,760	58,760	58,756	58,643		117		117		58,760			0	1,989	07/25/2032.
16678R DU 8	Chevy Chase Mtg Funding Corp RMBS Ser 20.....			12/26/2019.	Paydown.....		122,966	122,966	120,506	120,945		2,021		2,021		122,966			0	1,701	07/25/2036.
172967 EV 9	Citigroup Inc Sr Nt 8.500% 05/22/19.....			05/22/2019.	Maturity.....		10,000,000	10,000,000	12,312,200	10,131,532		(131,532)		(131,532)		10,000,000			0	425,000	05/22/2019.
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004.....			12/01/2019.	Paydown.....		16,246	16,246	16,245	16,228		19		19		16,246			0	326	04/25/2034.
17307G MC 9	Citigroup Mtg Loan Trust RMBS Ser 2004-H.....			12/25/2019.	Paydown.....		75,026	75,026	75,108	75,083		(57)		(57)		75,026			0	1,216	12/25/2034.
191098 AJ 1	Coca-Cola Bottling Co Cons Nt.....			04/15/2019.	Maturity.....		13,250,000	13,250,000	15,247,703	13,332,789		(82,789)		(82,789)		13,250,000			0	463,750	04/15/2019.
207597 EE 1	Connecticut Lt & Pwr Co 1st Mtg Bd.....			02/01/2019.	Maturity.....		2,000,000	2,000,000	2,028,700	2,000,307		(307)		(307)		2,000,000			0	55,000	02/01/2019.
212015 AH 4	Continental Resources Inc Sr Nt.....			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.
212168 AA 6	Continental Wind Sr Nt.....			08/31/2019.	Redemption 100.0000.....		521,130	521,130	521,130	521,130				0		521,130			0	22,821	02/28/2033.
22357@ AA 9	Cox Tower II PTC CTL 5.409% 01/02/40.....			12/02/2019.	Redemption 100.0000.....		119,831	119,831	119,831	119,831				0		119,831			0	3,536	01/02/2040.
22534M AA 8	Credit Accept Auto Loan Tr LBASS Ser 201.....			04/15/2019.	Paydown.....		339,328	339,328	341,170	339,586		(258)		(258)		339,328			0	1,549	11/15/2023.
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20.....			11/01/2019.	Paydown.....		58,975	58,975	57,832	58,206		769		769		58,975			0	837	07/25/2035.
22964* AC 2	CSOLAR IV West. LLC Sr Sec Nt.....			12/31/2019.	Redemption 100.0000.....		481,944	481,944	481,944	481,944				0		481,944			0	11,671	03/31/2041.
23311V AE 7	DCP Midstream Operating Sr Nt.....			04/01/2019.	Maturity.....		4,000,000	4,000,000	3,976,400	3,998,772		1,228		1,228		4,000,000			0	54,000	04/01/2019.
233851 AR 5	Daimler Fin NA LLC Sr Nt.....			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.
24763L FN 5	Delta Funding Home Eq Ln Tr RMBS Ser 199.....			12/01/2019.	Paydown.....		35,334	35,334	35,331	35,278		56		56		35,334			0	572	08/15/2030.
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS.....			12/01/2019.	Paydown.....		29,434	29,434	29,427	29,412		22		22		29,434			0	777	09/25/2033.
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C.....			12/01/2019.	Paydown.....		76,076	80,476	75,505	75,505				0		75,505		570	570	2,197	09/25/2035.
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl.....			12/01/2019.	Paydown.....		30,891	30,891	30,882	31,328		(437)		(437)		30,891			0	810	12/25/2033.
25157F AK 0	Deutsche Mtg Sec Inc RMBS Ser 2005-WF1 C.....			11/01/2019.	Paydown.....		1,439,507	1,439,507	1,435,458	1,435,213		4,294		4,294		1,439,507			0	57,298	06/26/2035.
25278X AC 3	Diamondback Energy Inc Sr Nt.....			08/15/2019.	Tax Free Exchange.....		17,386,823	17,520,000	17,371,550	17,373,436		13,387		13,387		17,386,823			0	656,513	11/01/2024.
25278X AE 9	Diamondback Energy Inc Sr Nt.....			12/20/2019.	Call 103.5630.....		1,853,778	1,790,000	1,740,775	1,743,700		6,734		6,734		1,750,434		39,566	39,566	160,376	11/01/2024.
25654# AA 0	Dodger Tickets LLC 1st Mtg Bd.....			03/31/2019.	Redemption 100.0000.....		83,268	83,268	83,268	83,268				0		83,268			0	4,713	03/31/2030.
260543 CC 5	Dow Chemical Co Sr Nt 4.250% 11/15/20.....			06/19/2019.	Call 102.7677.....		2,077,963	2,022,000	2,074,835	2,034,266		(2,969)		(2,969)		2,031,296		(9,296)	(9,296)	107,047	11/15/2020.
260543 CQ 4	Dow Chemical Co Sr Nt 4.800% 11/30/28.....			11/25/2019.	Tax Free Exchange.....		39,570,428	39,500,000	39,576,310	39,575,874		(5,446)		(5,446)		39,570,428			0	1,869,667	11/30/2028.
26249G AE 0	Dryden Sr Ln Fd CLO Ser 2014-33A Cl AR.....			03/15/2019.	Redemption 100.0000.....		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	33,585	10/15/2028.
26249G AF 7	Dryden Sr Ln Fd CLO Ser 2014-33A Cl BR.....			03/15/2019.	Redemption 100.0000.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	18,554	10/15/2028.
268668 FD 7	EMC Mtg Loan Tr RMBS Ser 2006-A Cl A.....			03/25/2019.	Paydown.....		32,935	32,935	26,108	26,108		6,827		6,827		32,935			0	179	12/25/2042.
281020 AR 6	Edison International Sr Nt.....			02/14/2019.	Various.....		2,698,925	3,000,000	3,100,110	3,066,406		(1,880)		(1,880)		3,064,526		(365,601)	(365,601)	36,956	03/15/2023.
29250R AJ 7	Enbridge Energy Partners LP Sr Nt.....			03/01/2019.	Maturity.....		24,570,000	24,570,000	32,463,412	24,761,796		(191,796)		(191,796)		24,570,000			0	1,237,714	03/01/2019.
29273R AK 5	Energy Transfer Partners Sr Nt.....			01/09/2019.	Wells Fargo Securities LLC.....		4,043,240	4,000,000	3,997,120	4,000,000				0		4,000,000		43,240	43,240		03/15/2019.
294754 AS 5	Equity One ABS Inc RMBS Ser 2002-1 Cl M1.....			12/01/2019.	Paydown.....		56,877	56,877	56,877	56,804		73		73		56,877			0	1,207	08/25/2032.
30219G AF 5	Express Scripts Hldg Co Sr Nt.....			10/11/2019.	Tax Free Exchange.....		995,148	1,000,000	980,123	992,329		1,819		1,819		994,148		1,000	1,000	45,067	02/15/2022.
30219G AG 3	Express Scripts Hldg Co Sr Nt.....			10/11/2019.	Tax Free Exchange.....		13,634,514	12,000,000	13,820,400	13,652,921		(30,408)		(30,408)		13,622,514		12,000	12,000	665,583	11/15/2041.
31331F AY 7	Fedex Corp ABS PTC Ser 1998-1 Cl B.....			01/15/2019.	Paydown.....		137,314	137,314	137,314	137,314				0		137,314			0	4,700	01/15/2019.
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.
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199.....			03/01/2019.	Paydown.....		6,816	6,816	6,968	3,238		3,616		(37)		6,816			0	123	12/10/2024.
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5.....			12/01/2019.	Paydown.....		28,464	28,464	28,465	28,375		89		89		28,464			0	973	07/20/2031.
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200.....			12/01/2019.	Paydown.....		26,209	26,209	26,208	26,170		39		39		26,209			0	499	04/25/2034.
36242D DE 0	GS Mortgage Securities Corp RMBS Ser 200.....			12/01/2019.	Paydown.....		549,224	549,224	549,206	548,202		1,022		1,022		549,224			0	19,204	06/25/2034.
369604 BF 9	General Electric Co Sr Nt.....			09/30/2019.	Various.....		28,972,079	29,932,000	30,901,099	30,780,086		(16,473)		(16,473)		30,763,613		(831,613)	(831,613)	243,907	10/09/2042.

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign 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
CUSIP Identification	Description											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.						
37186* AA 6	Genesis Solar Funding LLC Sr Nt.....			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	(11,258)	09/05/2038.
37186* AA 6	Genesis Solar Funding LLC Sr Nt.....			03/05/2019.	Redemption 100.0000.....			473,311	473,311	486,654	484,593		(11,281)		(11,281)		473,311				13,253	09/05/2038.
38119# AA 2	Golden Spread Elec Cooperative 1st Mtg B.....			11/06/2019.	Redemption 100.0000.....			178,489	178,489	178,489	178,489				0		178,489				7,713	05/06/2025.
38218Q AA 8	Goodgreen Trust LBASS Ser 2017-2A CI A.....			12/15/2019.	Paydown.....			4,002,143	4,002,143	4,001,719	4,001,729		413		413		4,002,143				78,465	10/15/2053.
39121J A* 1	Great River Energy 1st Mtg Bd.....			07/01/2019.	Redemption 100.0000.....			1,395,349	1,395,349	1,395,349	1,395,349				0		1,395,349				81,070	07/01/2021.
40573L AS 5	Halfmoon Parent Inc. Sr Nt.....			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				1,699,080	10/15/2028.
423452 AB 7	Helmerich & Payne Sr Nt.....			03/22/2019.	Tax Free Exchange.....			5,186,407	5,200,000	5,186,266	5,186,281		126		126		5,186,407				61,793	03/15/2025.
44919* AC 2	I595 Express LLC Sr Nt.....			12/31/2019.	Redemption 100.0000.....			639,138	639,138	639,138	639,138				0		639,138				13,292	12/31/2031.
45254N GA 9	IMPAC CMB Tr RMBS Ser 2003-11 CI 2A1.....			12/26/2019.	Paydown.....			67,843	67,843	66,825	67,247		596		596		67,843				1,131	10/25/2033.
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 CI A2.....			12/27/2019.	Paydown.....			131,751	131,751	128,974	128,974		2,777		2,777		131,751				2,121	08/25/2035.
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser.....			12/01/2019.	Paydown.....			27,380	27,380	27,380	27,347		33		33		27,380				609	08/25/2034.
45254T TN 4	IMPAC Secd Assets CMN Owner Tr RMBS Ser.....			12/27/2019.	Paydown.....			833,058	833,058	833,058	833,058				0		833,058				9,986	05/25/2036.
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 CI 2A3.....			12/01/2019.	Paydown.....			222,352	222,352	224,193	222,702		(351)		(351)		222,352				7,699	01/25/2035.
46625H HL 7	JPMorgan Chase & Co Sr Nt.....			04/23/2019.	Maturity.....			12,000,000	12,000,000	13,099,440	12,046,250		(46,250)		(46,250)		12,000,000				378,000	04/23/2019.
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2.....			12/01/2019.	Paydown.....			365,150	365,150	377,274	369,164		(4,014)		(4,014)		365,150				7,030	01/15/2046.
492386 AT 4	Kerr McGee Corp Co Gtd Nt.....			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.
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.
50026* AA 3	Kohls Corp CTL Shelby MI.....			12/15/2019.	Redemption 100.0000.....			74,109	74,109	78,294	75,113		(1,004)		(1,004)		74,109				3,086	12/15/2022.
50180L AD 2	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 CI A.....			12/11/2019.	Paydown.....			342,578	342,578	330,601	340,476		2,103		2,103		342,578				11,727	04/15/2041.
502413 BA 4	L-3 Communications Corp Co Gtd Nt.....			07/03/2019.	Various.....			9,973,936	10,000,000	9,874,600	9,966,250		7,687		7,687		9,973,936				447,250	02/15/2021.
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005.....			12/26/2019.	Paydown.....			32,413	81,958	40,084	40,084				0		40,084		(7,672)	(7,672)	1,480	09/26/2045.
576434 A2 0	Master Asset Securitization Tr RMBS Ser.....			12/01/2019.	Paydown.....			164,175	164,175	165,817	164,763		(588)		(588)		164,175				5,396	01/25/2035.
576434 J5 4	Master Asset Securitization Tr RMBS Ser.....			12/01/2019.	Paydown.....			164,752	164,752	167,687	165,796		(1,044)		(1,044)		164,752				3,801	03/25/2035.
576434 N2 6	Master Asset Securitization Tr RMBS Ser.....			12/01/2019.	Paydown.....			54,638	54,638	53,720	54,043		595		595		54,638				1,553	04/25/2035.
576434 UH 5	Master Asset Securitization Tr RMBS Ser.....			12/01/2019.	Paydown.....			7,764	7,764	7,764	7,764				0		7,764				161	08/25/2034.
576434 WD 2	Master Asset Securitization Tr RMBS Ser.....			08/01/2019.	Paydown.....			27,454	27,454	27,669	27,398		56		56		27,454				491	09/25/2034.
57643M JM 7	Master Asset Securitization Tr RMBS Ser.....			12/01/2019.	Paydown.....			133,402	133,402	130,901	131,773		1,629		1,629		133,402				3,801	12/25/2034.
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.
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200.....			12/01/2019.	Paydown.....			100,806	100,806	100,765	101,122		(85)		(85)		101,037		(231)	(231)	3,438	09/25/2032.
591894 BX 7	Metropolitan Edison Company Nt.....			01/15/2019.	Maturity.....			1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000				38,500	01/15/2019.
59549W AB 9	Mid State Tr LBASS Ser 11 CI M1.....			12/15/2019.	Paydown.....			63,205	63,205	63,204	63,205				0		63,205				2,010	07/15/2038.
61761X AA 6	Morgan Stanley Capital I Tr CMBS Ser2013.....			10/01/2019.	Paydown.....			8,000,000	8,000,000	8,199,750	8,026,872		(26,872)		(26,872)		8,000,000				179,667	01/11/2032.
61761X AG 3	Morgan Stanley Capital I Tr CMBS Ser 201.....			10/01/2019.	Paydown.....			4,000,000	4,000,000	4,099,969	4,013,355		(13,355)		(13,355)		4,000,000				96,567	01/11/2032.
61761X AJ 7	Morgan Stanley Capital I Tr CMBS Ser 201.....			10/01/2019.	Paydown.....			4,000,000	4,000,000	4,099,926	4,013,205		(13,205)		(13,205)		4,000,000				106,633	01/11/2032.
61763B AS 3	Morgan Stanley BAML Tr CMBS Ser 2013-C13.....			12/01/2019.	Paydown.....			566,035	566,035	583,012	571,371		(5,336)		(5,336)		566,035				11,218	11/15/2046.
63080# AA 5	NARA Caves Lease Tr CTL.....			12/15/2019.	Call 100.0000.....			348,160	348,160	348,160	348,160				0		348,160				10,076	09/15/2028.
637071 AJ 0	National Oilwell Varco Inc Sr Nt.....			12/04/2019.	Call 102.3140.....			7,307,266	7,142,000	7,116,289	7,131,171		2,453		2,453		7,133,624		8,376	8,376	352,505	12/01/2022.
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2.....			12/01/2019.	Paydown.....			28,832	28,832	28,826	28,782		50		50		28,832				756	11/25/2033.
64352V KU 4	New Century Home Equity Ln Tr RMBS Ser 2.....			12/26/2019.	Paydown.....			4,654,450	4,654,450	3,441,248	4,191,115		463,336		463,336		4,654,450				79,343	06/25/2035.
651229 BA 3	Newell Rubbermaid Inc Sr Nt.....			11/25/2019.	Call 102.5000.....			3,075,000	3,000,000	3,061,024	3,036,387		(10,875)		(10,875)		3,025,512		(25,512)	(25,512)	229,167	11/15/2023.
653240 AA 9	Newtown CTL Ser 2002 6.082% 05/15/23.....			12/15/2019.	Redemption 100.0000.....			168,769	168,769	168,763	168,767		2		2		168,769				5,611	05/15/2023.
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1.....			12/01/2019.	Paydown.....			6,131	6,131	6,131	6,127		4		4		6,131				184	03/25/2034.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2.....		..	12/01/2019.	Paydown.....	.....	23,975	23,975	23,786	23,827	.....	.....148	.....	148	.....	23,975	.....	.....	.....0	789	07/25/2034.
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3.....		..	12/01/2019.	Paydown.....	.....	5,652	5,652	5,651	5,642	.....	.....10	.....	10	.....	5,652	.....	.....	.....0	192	10/25/2034.
670877 AA 7	OMX Timber Fin Inv LLC Gtd Nt Ser A-1.....		..	10/31/2019.	Maturity.....	.....	2,000,000	2,000,000	2,003,660	2,000,537	.....	.....(537)	.....	(537)	.....	2,000,000	.....	.....	.....0	108,400	10/31/2019.
679574 AG 8	Old Dominion Elec 1st Mtg Bd.....		..	12/01/2019.	Redemption 100.0000.....	.....	83,333	83,333	83,333	83,333	.....	.....	.....	0	.....	83,333	.....	.....	.....0	5,175	12/01/2028.
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.
68268N AE 3	Oneok Partners LP Sr Nt.....		..	03/01/2019.	Maturity.....	.....	5,000,000	5,000,000	4,983,250	4,999,602	.....	.....398	.....	398	.....	5,000,000	.....	.....	.....0	215,625	03/01/2019.
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.
695114 CK 2	Pacificorp 1st Mtg Bd 5.500% 01/15/19.....		..	01/15/2019.	Maturity.....	.....	1,405,000	1,405,000	1,453,599	1,405,233	.....	.....(233)	.....	(233)	.....	1,405,000	.....	.....	.....0	38,638	01/15/2019.
73019# AD 4	PNC Equip Finc LLC LBASS Priv PI Nt Ser.....		..	11/15/2019.	Redemption 100.0000.....	.....	266,678	266,678	266,678	266,678	.....	.....	.....	0	.....	266,678	.....	.....	.....0	6,100	11/15/2027.
74005P BQ 6	Praxair Inc Sr Nt 3.200% 01/30/26.....		..	03/25/2019.	Goldman Sachs & Company.....	.....	6,108,000	6,000,000	6,073,440	6,052,838	.....	.....(1,570)	.....	(1,570)	.....	6,051,268	.....	.....56,732	56,732	126,400	01/30/2026.
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt.....		..	12/23/2019.	Paydown.....	.....	68,318	68,318	3,793	3,793	.....	.....64,524	.....	64,524	.....	68,318	.....	.....	.....0	1,543	03/23/2035.
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt CI A.....		..	12/23/2019.	Paydown.....	.....	630,611	630,611	428,027	462,505	.....	.....168,106	.....	168,106	.....	630,611	.....	.....	.....0	15,719	03/22/2038.
74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt CI B.....		..	01/30/2019.	Paydown.....	.....	9,938	9,938	9,937	9,937	.....	.....1	.....	1	.....	9,938	.....	.....	.....0	0	12/22/2035.
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser.....		..	09/23/2019.	Various.....	.....	43,159	43,159	43,159	43,159	.....	.....	.....	0	.....	43,159	.....	.....	.....0	548	03/22/2038.
74170* AA 7	Prime Property Fd LLC Sr Nt Ser A.....		..	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.
742741 AA 9	Procter & Gamble ESOP Deb Ser A.....		..	07/01/2019.	Redemption 100.0000.....	.....	517,800	517,800	682,134	550,875	.....	.....(33,075)	.....	(33,075)	.....	517,800	.....	.....	.....0	36,637	01/01/2021.
744448 CC 3	Public Svc Co CO 1st Mtg Bd.....		..	03/29/2019.	Redemption 100.3979.....	.....	3,011,936	3,000,000	3,242,430	3,041,260	.....	.....(29,324)	.....	(29,324)	.....	3,011,936	.....	.....	.....0	50,396	06/01/2019.
74836J AF 0	Questar Market Resources Sr Nt.....		..	11/22/2019.	Call 101.2870.....	.....	2,025,740	2,000,000	1,996,440	1,999,473	.....	.....399	.....	399	.....	1,999,873	.....	.....127	127	192,340	03/01/2020.
74922P AC 8	Residential Accredit Loans Inc RMBS Ser.....		..	12/26/2019.	Paydown.....	.....	121,824	137,693	92,134	92,134	.....	.....	.....	0	.....	92,134	.....	.....29,691	29,691	0	02/25/2037.
75405W AE 2	Residential Asset Secs Corp RMBS Ser 200.....		..	11/25/2019.	Paydown.....	.....	4,274,739	4,274,739	3,799,174	4,151,502	.....	.....32,659	.....	32,659	.....	4,184,161	.....	.....90,578	90,578	68,303	11/25/2035.
758202 AG 0	Reed Elsevier Cap Inc Co Gtd Nt.....		..	01/15/2019.	Maturity.....	.....	1,000,000	1,000,000	1,014,920	1,000,082	.....	.....(82)	.....	(82)	.....	1,000,000	.....	.....	.....0	43,125	01/15/2019.
76110W MC 7	Residential Asset Secs Corp RMBS Ser 200.....		..	12/01/2019.	Paydown.....	.....	26,284	26,284	26,279	26,227	.....	.....57	.....	57	.....	26,284	.....	.....	.....0	857	09/25/2031.
76110W MF 0	Residential Asset Secs Corp RMBS Ser 200.....		..	12/01/2019.	Paydown.....	.....	.....	105,640	56,158	49,243	.....	.....6,915	.....	6,915	.....	56,158	.....	.....(56,158)	(56,158)	2,314	09/25/2031.
76112B SN 1	Residential Asset Mtg Products RMBS Ser.....		..	08/01/2019.	Paydown.....	.....	43,293	43,293	41,250	42,758	.....	.....535	.....	535	.....	43,293	.....	.....	.....0	720	09/25/2034.
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A.....		..	12/01/2019.	Paydown.....	.....	13,933	15,949	14,528	14,528	.....	.....	.....	0	.....	14,528	.....	.....(595)	(595)	592	05/25/2037.
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2.....		..	12/01/2019.	Redemption 100.0000.....	.....	110,321	110,321	115,358	111,847	.....	.....(1,527)	.....	(1,527)	.....	110,321	.....	.....	.....0	4,172	11/10/2028.
805564 PB 1	Saxon Asset Securities Tr RMBS Ser 2003.....		..	12/01/2019.	Paydown.....	.....	18,213	18,213	18,213	18,213	.....	.....	.....	0	.....	18,213	.....	.....	.....0	363	12/25/2033.
81441P BZ 3	Security Natl Mtg Loan Tr RMBS Ser 2004.....		..	12/01/2019.	Paydown.....	.....	98,683	98,683	98,683	98,683	.....	.....	.....	0	.....	98,683	.....	.....	.....0	2,723	11/25/2034.
817565 CB 8	Service Corp Intl Sr Nt.....		..	10/11/2019.	Us Bancorp Investments Inc.....	.....	8,363,250	8,100,000	8,517,500	8,347,108	.....	.....(60,152)	.....	(60,152)	.....	8,286,956	.....	.....76,294	76,294	400,303	05/15/2024.
832696 AQ 1	Smucker JM Co Sr Nt 2.200% 12/06/19.....		..	12/06/2019.	Maturity.....	.....	2,000,000	2,000,000	1,998,440	1,999,266	.....	.....734	.....	734	.....	2,000,000	.....	.....	.....0	44,000	12/06/2019.
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.
85746* DR 8	State Street Bk & Tr Co ABS Sr Lev Lease.....		..	01/31/2019.	Redemption 100.0000.....	.....	79,568	79,568	79,568	79,568	.....	.....	.....	0	.....	79,568	.....	.....	.....0	2,721	01/31/2019.
85746* DU 1	State Street Bk & Tr Co ABS Sr Lev Lease.....		..	01/31/2019.	Various.....	.....	81,555	81,555	81,555	81,555	.....	.....	.....	0	.....	81,555	.....	.....	.....0	2,789	01/31/2019.
85746* DX 5	State Street Bk & Tr Co ABS Sr Lev Lease.....		..	01/31/2019.	Various.....	.....	48,702	48,702	48,702	48,702	.....	.....	.....	0	.....	48,702	.....	.....	.....0	1,666	01/31/2019.
85746* AE 4	State Street Bk & Tr Co ABS Sr Lev Lease.....		..	01/31/2019.	Various.....	.....	48,702	48,702	48,702	48,702	.....	.....	.....	0	.....	48,702	.....	.....	.....0	1,666	01/31/2019.
85915# EA 1	Stericycle Inc Sr Nt Ser B.....		..	06/14/2019.	Redemption 102.6025.....	.....	10,260,249	10,000,000	10,000,000	10,000,000	.....	.....260,249	.....	260,249	.....	10,260,249	.....	.....	.....0	345,647	10/15/2020.
863579 CD 8	Structured Adj Rate Mtg Ln RMBS Ser 2004.....		..	12/01/2019.	Paydown.....	.....	105,753	105,753	106,662	106,290	.....	.....(10)	.....	(10)	.....	106,280	.....	.....(527)	(527)	2,279	10/25/2034.
86358R 5X 1	Structured Asset Sec Corp RMBS Ser 2002.....		..	12/26/2019.	Paydown.....	.....	382,329	382,329	354,072	361,353	.....	.....20,975	.....	20,975	.....	382,329	.....	.....	.....0	9,430	08/25/2032.
86359B ZG 9	Structured Asset Sec Corp RMBS Ser 2004.....		..	06/01/2019.	Paydown.....	.....	40,962	40,962	40,949	40,889	.....	.....72	.....	72	.....	40,962	.....	.....	.....0	974	09/25/2034.
86359D FQ 5	Structured Asset Sec Corp RMBS Ser 2005.....		..	12/01/2019.	Paydown.....	.....	704,881	704,881	712,480	706,586	.....	.....(1,705)	.....	(1,705)	.....	704,881	.....	.....	.....0	33,090	06/25/2035.
86359D GQ 4	Structured Asset Sec Corp RMBS Ser 2005.....		..	11/01/2019.	Paydown.....	.....	65,519	65,534	65,726	65,471	.....	.....(2)	.....	(2)	.....	65,469	.....	.....51	51	3,082	12/25/2034.
871829 AM 9	Sysco Corp Sr Nt 5.375% 03/17/19.....		..	03/17/2019.	Maturity.....	.....	5,000,000	5,000,000	5,023,500	5,000,637	.....	.....(637)	.....	(637)	.....	5,000,000	.....	.....	.....0	134,375	03/17/2019.

SCHEDULE D - PART 4

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

E14.6

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
88031R	AA	6		12/30/2019.	Redemption 100.0000.....	.....	.....169,046	169,046	169,046	169,046	.....	.....	.....	.....0	.....	.....169,046	.....	.....	.....0	6,471	03/30/2023.
883556	AZ	5		10/15/2019.	Various.....	.....	.....8,269,600	8,000,000	7,984,720	7,995,447	.....	.....1,324	.....	.....1,324	.....	.....7,996,771	.....	.....3,229	3,229	605,600	08/15/2021.
88642R	AA	7		11/26/2019.	Call 105.5000.....	.....	.....810,976	768,698	785,994	785,994	.....	.....	.....	.....0	.....	.....785,994	.....	.....(17,296)	(17,296)	108,045	08/01/2022.
887315	BN	8		06/05/2019.	Tax Free Exchange.....	.....	.....2,668,076	2,325,000	2,795,162	2,679,517	.....	.....(11,442)	.....	.....(11,442)	.....	.....2,668,076	.....	.....0	0	87,898	05/15/2029.
887317	AE	5		06/05/2019.	Tax Free Exchange.....	.....	.....10,256,131	10,000,000	10,298,900	10,258,765	.....	.....(2,634)	.....	.....(2,634)	.....	.....10,256,131	.....	.....0	0	457,778	03/15/2040.
887317	AS	4		06/05/2019.	Tax Free Exchange.....	.....	.....4,145,900	4,000,000	4,159,640	4,147,170	.....	.....(1,271)	.....	.....(1,271)	.....	.....4,145,900	.....	.....0	0	105,056	12/15/2043.
887317	AW	5		06/05/2019.	Tax Free Exchange.....	.....	.....22,736,463	23,000,000	22,606,700	22,720,180	.....	.....16,283	.....	.....16,283	.....	.....22,736,463	.....	.....0	0	759,000	07/15/2025.
887317	AX	3		06/05/2019.	Tax Free Exchange.....	.....	.....988,178	1,000,000	987,280	988,083	.....	.....95	.....	.....95	.....	.....988,178	.....	.....0	0	44,111	07/15/2045.
889184	AA	5		06/26/2019.	Citigroup.....	.....	.....10,791,990	11,000,000	11,000,000	11,000,000	.....	.....	.....	.....0	.....	.....11,000,000	.....	.....(208,010)	(208,010)	339,468	11/15/2045.
90131H	AB	1		03/20/2019.	Tax Free Exchange.....	.....	.....5,044,927	5,000,000	5,048,550	5,045,117	.....	.....(190)	.....	.....(190)	.....	.....5,044,927	.....	.....0	0	131,750	10/01/2043.
90131H	AP	0		03/20/2019.	Tax Free Exchange.....	.....	.....7,544,606	7,500,000	7,653,281	7,551,085	.....	.....(6,479)	.....	.....(6,479)	.....	.....7,544,606	.....	.....0	0	260,573	08/15/2020.
90131H	BQ	7		03/20/2019.	Tax Free Exchange.....	.....	.....22,771,972	20,000,000	23,021,161	22,786,799	.....	.....(14,827)	.....	.....(14,827)	.....	.....22,771,972	.....	.....0	0	754,583	02/15/2041.
90265E	AG	5		11/01/2019.	Call 105.4884.....	.....	.....8,966,513	8,500,000	9,032,525	8,688,281	.....	.....(49,847)	.....	.....(49,847)	.....	.....8,638,434	.....	.....(138,434)	(138,434)	980,851	01/10/2022.
904764	AQ	0		03/06/2019.	Maturity.....	.....	.....24,000,000	24,000,000	23,724,720	23,990,609	.....	.....9,391	.....	.....9,391	.....	.....24,000,000	.....	.....0	0	264,000	03/06/2019.
90783R	AA	2		01/17/2019.	Redemption 100.0000.....	.....	.....163,544	163,544	188,414	179,770	.....	.....(16,226)	.....	.....(16,226)	.....	.....163,544	.....	.....0	0	4,956	01/17/2023.
90931V	AA	4		09/01/2019.	Redemption 100.0000.....	.....	.....822,720	822,720	822,720	822,720	.....	.....	.....	.....0	.....	.....822,720	.....	.....0	0	24,161	09/01/2031.
90932N	AA	1		09/01/2019.	Redemption 100.0000.....	.....	.....1,055,190	1,055,190	1,055,190	1,055,190	.....	.....	.....	.....0	.....	.....1,055,190	.....	.....0	0	38,525	09/01/2027.
90933J	AA	9		10/07/2019.	Redemption 100.0000.....	.....	.....1,199,074	1,199,074	1,199,074	1,199,074	.....	.....	.....	.....0	.....	.....1,199,074	.....	.....0	0	32,825	04/07/2027.
911365	BC	7		11/20/2019.	Call 102.3130.....	.....	.....5,248,657	5,130,000	5,269,263	5,213,078	.....	.....(28,092)	.....	.....(28,092)	.....	.....5,184,986	.....	.....(54,986)	(54,986)	438,302	07/15/2023.
91740#	AA	8		12/15/2019.	Redemption 100.0000.....	.....	.....64,012	64,012	64,012	64,012	.....	.....	.....	.....0	.....	.....64,012	.....	.....0	0	2,024	10/15/2025.
91741@	AA	9		12/15/2019.	Redemption 100.0000.....	.....	.....244,876	244,876	244,876	244,876	.....	.....	.....	.....0	.....	.....244,876	.....	.....0	0	7,221	12/15/2026.
91838*	AA	5		12/21/2019.	Redemption 100.0000.....	.....	.....587,775	587,775	587,775	587,775	.....	.....	.....	.....0	.....	.....587,775	.....	.....0	0	12,426	06/21/2038.
92922F	EB	0		12/01/2019.	Paydown.....	.....	.....85,329	85,329	84,069	84,588	.....	.....741	.....	.....741	.....	.....85,329	.....	.....0	0	1,875	10/25/2033.
92940P	AC	8		02/20/2019.	Tax Free Exchange.....	.....	.....19,490,445	19,500,000	19,490,445	19,490,445	.....	.....	.....	.....0	.....	.....19,490,445	.....	.....0	0	204,371	03/15/2029.
93934F	CM	2		12/01/2019.	Paydown.....	.....	.....11,170	13,756	13,868	13,818	.....	.....(1)	.....	.....(1)	.....	.....13,816	.....	.....(2,647)	(2,647)	471	10/25/2035.
94978#	AU	1		12/15/2019.	Redemption 100.0000.....	.....	.....42,465	42,465	44,461	43,583	.....	.....(1,118)	.....	.....(1,118)	.....	.....42,465	.....	.....0	0	1,746	05/15/2032.
94978#	BC	0		12/01/2019.	Redemption 100.0000.....	.....	.....100,860	100,860	100,860	100,860	.....	.....	.....	.....0	.....	.....100,860	.....	.....0	0	3,647	11/01/2022.
94983B	AM	1		11/01/2019.	Paydown.....	.....	.....3,139,271	3,139,271	2,984,270	3,019,084	.....	.....120,187	.....	.....120,187	.....	.....3,139,271	.....	.....0	0	157,320	04/25/2036.
96145D	AG	0		02/20/2019.	Tax Free Exchange.....	.....	.....31,450,140	31,500,000	31,445,505	31,449,514	.....	.....626	.....	.....626	.....	.....31,450,140	.....	.....0	0	542,500	03/15/2028.
96188#	AA	6		12/31/2019.	Redemption 100.0000.....	.....	.....266,667	266,667	266,667	266,667	.....	.....	.....	.....0	.....	.....266,667	.....	.....0	0	7,183	12/18/2024.
96928#	AC	7		12/25/2019.	Redemption 100.0000.....	.....	.....177,209	177,209	203,183	180,618	.....	.....(3,408)	.....	.....(3,408)	.....	.....177,209	.....	.....0	0	5,468	01/25/2023.
98212B	AD	5		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	0	347,855	01/15/2022.
988498	AF	8		09/15/2019.	Maturity.....	.....	.....1,000,000	1,000,000	1,008,060	1,000,720	.....	.....(720)	.....	.....(720)	.....	.....1,000,000	.....	.....0	0	53,000	09/15/2019.
98881@	AA	4		07/25/2019.	Redemption 100.0000.....	.....	.....152,854	152,854	152,854	152,854	.....	.....	.....	.....0	.....	.....152,854	.....	.....0	0	11,216	12/23/2022.
00908P	AA	5		07/15/2019.	Redemption 100.0000.....	.....	.....409,600	409,600	409,600	409,600	.....	.....	.....	.....0	.....	.....409,600	.....	.....0	0	10,138	07/15/2031.
00908P	AB	3		07/15/2019.	Redemption 100.0000.....	.....	.....358,400	358,400	358,400	358,400	.....	.....	.....	.....0	.....	.....358,400	.....	.....0	0	9,542	07/15/2031.
67077M	AH	1		01/15/2019.	Maturity.....	.....	.....8,635,000	8,635,000	8,758,696	8,641,240	.....	.....(6,240)	.....	.....(6,240)	.....	.....8,635,000	.....	.....0	0	291,431	01/15/2019.
11042T	AA	1		12/20/2019.	Redemption 100.0000.....	.....	.....454,812	454,812	454,812	454,812	.....	.....	.....	.....0	.....	.....454,812	.....	.....0	0	11,490	09/20/2031.
25156P	AN	3		07/08/2019.	Maturity.....	.....	.....1,200,000	1,200,000	1,289,460	1,205,925	.....	.....(5,925)	.....	.....(5,925)	.....	.....1,200,000	.....	.....0	0	72,000	07/08/2019.
29358Q	AD	1		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	0	335,417	10/01/2044.
35177P	AT	4		07/08/2019.	Maturity.....	.....	.....1,500,000	1,500,000	1,492,320	1,499,493	.....	.....508	.....	.....508	.....	.....1,500,000	.....	.....0	0	80,625	07/08/2019.
66989G	AA	8		02/10/2019.	Maturity.....	.....	.....1,700,000	1,700,000	1,696,974	1,699,959	.....	.....41	.....	.....41	.....	.....1,700,000	.....	.....0	0	43,563	02/10/2019.

SCHEDULE D - PART 4

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

1				2		3	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21					
						F o r e i g n															11		12		13		14		15												
							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
CUSIP Identification				Description																																					
N6777#	AG	4	Overseas Assistance Fin BV Sr Nt.....		D	09/30/2019.	Redemption	100.0000.....				1,333,333	1,333,333	1,333,333	1,333,333	1,333,333	1,333,333	1,333,333	1,333,333	1,333,333	.....	.....	.....	.....	.....0	.....	.....1,333,333	.....	.....	.....	.....	.....0	.....	.....0	.....	.....19,404	03/30/2024.				
P3596#	AA	1	EVM Energia del Valle de MX Sr Sec Nt.....		D	12/31/2019.	Redemption	100.0000.....				258,302	258,302	258,302	258,302	258,302	258,302	258,302	258,302	258,302	.....	.....	.....	.....	.....0	.....	.....258,302	.....	.....	.....	.....	.....0	.....	.....0	.....	.....15,856	06/30/2037.				
R8047#	AA	3	Solveig Gas Norway AS Priv Pl.....		D	08/08/2019.	Various.....					3,000,000	3,000,000	3,000,000	3,000,000	3,000,000	3,000,000	3,000,000	3,000,000	3,000,000	.....	.....	.....	.....	.....0	.....	.....3,000,000	.....	.....	.....	.....	.....0	.....	.....0	.....	.....72,199	12/30/2027.				
3899999.				Total - Bonds - Industrial and Miscellaneous.....								...829,217,296	...823,612,636	...850,407,806	...834,158,600	...834,158,600	...834,158,600	...834,158,600	...834,158,600	...834,158,600	10,531	92,324	653,605	(550,750)	0	.....	.....833,607,849	0	.....	.....(1,302,949)	...(1,302,949)	...(1,302,949)	...(1,302,949)	27,811,870	XXX						
Bonds - Unaffiliated Bank Loans																																									
03539#	AA	8	Ankura Consulting Group LLC 1st Lien Ter.....		..	12/31/2019.	Redemption	100.0000.....				19,494	19,494	19,105	19,123	19,123	19,123	19,123	19,123	19,123	.....	.....372	.....	.....	.....372	.....	.....19,494	.....	.....	.....	.....	.....0	.....	.....0	.....	.....1,420	08/24/2024.				
03539#	AA	8	Ankura Consulting Group LLC 1st Lien Ter.....		..	06/26/2019.	Tax Free Exchange.....					19,142	19,494	19,105	19,123	19,123	19,123	19,123	19,123	19,123	.....	.....19	.....	.....	.....19	.....	.....19,142	.....	.....	.....	.....	.....0	.....	.....0	.....	.....688	08/24/2024.				
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	852,045	852,045	852,045	852,045	852,045	.....	.....4,096	.....	.....	.....4,096	.....	.....856,141	.....	.....	.....	.....	.....0	.....	.....0	.....	.....23,067	04/26/2024.				
404122	AX	1	HCA Inc Term Ln B-10 Nt 1.....		..	09/30/2019.	Redemption	100.0000.....				38,416	38,416	38,416	38,416	38,416	38,416	38,416	38,416	38,416	.....	.....	.....	.....	.....0	.....	.....38,416	.....	.....	.....	.....	.....0	.....	.....0	.....	.....813	03/13/2025.				
404122	AX	1	HCA Inc Term Ln B-10 Nt 1.....		..	10/08/2019.	Tax Free Exchange.....					5,045,262	5,045,262	5,045,262	5,045,262	5,045,262	5,045,262	5,045,262	5,045,262	5,045,262	.....	.....	.....	.....	.....0	.....	.....5,045,262	.....	.....	.....	.....	.....0	.....	.....0	.....	.....179,426	03/13/2025.				
44989*	AA	1	IQNavigator Inc 1st Lien TL Nt 1.....		..	12/31/2019.	Redemption	100.0000.....				49,254	49,254	48,515	48,551	48,551	48,551	48,551	48,551	48,551	.....	.....702	.....	.....	.....702	.....	.....49,254	.....	.....	.....	.....	.....0	.....	.....0	.....	.....2,834	08/20/2024.				
60367*	AA	9	Community Brands Incremental DD Term Ln.....		..	12/31/2019.	Redemption	100.0000.....				10,004	10,004	10,004	10,004	10,004	10,004	10,004	10,004	10,004	.....	.....	.....	.....	.....0	.....	.....10,004	.....	.....	.....	.....	.....0	.....	.....0	.....	.....745	12/02/2022.				
60367*	AB	7	Community Brands Incremental Term Ln Nt.....		..	12/31/2019.	Redemption	100.0000.....				83,985	83,985	83,565	83,620	83,620	83,620	83,620	83,620	83,620	.....	.....366	.....	.....	.....366	.....	.....83,985	.....	.....	.....	.....	.....0	.....	.....0	.....	.....3,375	12/02/2022.				
70466@	AA	6	Peach State Labs Inc Sr Sec Term Ln Nt 1.....		..	12/31/2019.	Redemption	100.0000.....				4,891,389	4,891,389	4,870,671	4,877,936	4,877,936	4,877,936	4,877,936	4,877,936	4,877,936	.....	.....13,453	.....	.....	.....13,453	.....	.....4,891,389	.....	.....	.....	.....	.....0	.....	.....0	.....	.....410,246	06/30/2020.				
72584D	AE	4	Yum Brands New Term Ln Nt 1.....		..	12/31/2019.	Redemption	100.0000.....				29,924	29,924	30,146	30,125	30,125	30,125	30,125	30,125	30,125	.....	.....(201)	.....	.....	.....(201)	.....	.....29,924	.....	.....	.....	.....	.....0	.....	.....0	.....	.....779	03/29/2025.				
76168J	AN	6	RBS Global (Rexnord) Term Ln B Nt 1.....		..	01/09/2019.	Redemption	100.0000.....				645,000	645,000	648,225	648,202	648,202	648,202	648,202	648,202	648,202	.....	.....(3,202)	.....	.....	.....(3,202)	.....	.....645,000	.....	.....	.....	.....	.....0	.....	.....0	.....	.....729	08/21/2024.				
76168J	AN	6	RBS Global (Rexnord) Term Ln B Nt 1.....		..	11/21/2019.	Tax Free Exchange.....					6,261,503	6,235,000	6,266,175	6,265,956	6,265,956	6,265,956	6,265,956	6,265,956	6,265,956	.....	.....(4,453)	.....	.....	.....(4,453)	.....	.....6,261,503	.....	.....	.....	.....	.....0	.....	.....0	.....	.....242,964	08/21/2024.				
81726J	AE	1	Sensata Technologies New 1st Lien Term L.....		..	09/30/2019.	Redemption	100.0000.....				2,061,881	2,061,881	2,052,622	2,055,127	2,055,127	2,055,127	2,055,127	2,055,127	2,055,127	.....	.....6,755	.....	.....	.....6,755	.....	.....2,061,881	.....	.....	.....	.....	.....0	.....	.....0	.....	.....72,645	10/14/2021.				
81726J	AE	1	Sensata Technologies New 1st Lien Term L.....		..	10/21/2019.	Tax Free Exchange.....					2,543,689	2,549,701	2,538,252	2,541,349	2,541,349	2,541,349	2,541,349	2,541,349	2,541,349	.....	.....2,340	.....	.....	.....2,340	.....	.....2,543,689	.....	.....	.....	.....	.....0	.....	.....0	.....	.....98,998	10/14/2021.				
85856#	AA	0	Steiner US Holdings Inc Term Ln First Ou.....		..	03/01/2019.	Redemption	100.0000.....				3,750,000	3,750,000	3,750,000	3,750,000	3,750,000	3,750,000	3,750,000	3,750,000	3,750,000	.....	.....	.....	.....	.....0	.....	.....3,750,000	.....	.....	.....	.....	.....0	.....	.....0	.....	.....69,438	12/09/2021.				
85856#	AA	0	Steiner US Holdings Inc Term Ln Last Out.....		..	03/01/2019.	Redemption	100.0000.....				6,250,000	6,250,000	6,250,000	6,250,000	6,250,000	6,250,000	6,250,000	6,250,000	6,250,000	.....	.....	.....	.....	.....0	.....	.....6,250,000	.....	.....	.....	.....	.....0	.....	.....0	.....	.....183,035	12/09/2021.				
90347B	AH	1	Axalta Coating Systems New Term Ln B Nt.....		..	12/31/2019.	Redemption	100.0000.....				63,195	63,195	63,687	63,638	63,638	63,638	63,638	63,638	63,638	.....	.....(443)	.....	.....	.....(443)	.....	.....63,195	.....	.....	.....	.....	.....0	.....	.....0	.....	.....1,515	06/01/2024.				
8299999.				Total - Bonds - Unaffiliated Bank Loans.....								...32,618,279	...32,598,140	...32,584,943	...32,598,477	...32,598,477	...32,598,477	...32,598,477	...32,598,477	...32,598,477	0	19,804	0	.....	.....19,804	0	...32,618,279	0	.....	.....0	.....	.....0	.....	.....0	.....	..1,292,717	XXX				
8399997.				Total - Bonds - Part 4.....								...967,192,239	...961,567,440	...985,450,000	...973,391,900	...973,391,900	...973,391,900	...973,391,900	...973,391,900	...973,391,900	10,531	...(1,164,742)	653,605	(1,807,816)	0	...971,584,085	0	...(1,304,242)	...(1,304,242)	...(1,304,242)	31,512,299	XXX									
8399998.				Total - Bonds - Summary Item from Part 5.....								...196,288,230	...192,188,778	...195,850,221	...973,391,900	...973,391,900	...973,391,900	...973,391,900	...973,391,900	...973,391,900	(496,487)	(496,487)	(496,487)	(496,487)	0	...195,365,228	11,494	(120,516)	(109,022)	..5,442,949	XXX										
8399999.				Total - Bonds.....								.1,163,480,469	.1,153,756,218	.1,181,300,221	...973,391,900	...973,391,900	...973,391,900	...973,391,900	...973,391,900	...973,391,900	10,531	...(1,661,229)	...653,605	(2,304,303)	0	...1,166,949,313	11,494	...(1,424,758)	...(1,413,264)	36,955,248	XXX										
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																																									
69120#	10	6	Owl Rock Capital Corp Com.....		..	07/10/2019.	Direct.....					0.740	11	XXX	11	11	11	11	11	11	.....	.....	.....	.....	.....0	.....	.....11	.....	.....	.....	.....	.....0	.....	.....1	XXX						
69120#	10	6	Owl Rock Capital Corp Com.....		..	07/18/2019.	Various.....					...377,848,320	5,738,675	XXX	5,738,675	5,769,744	5,769,744	5,769,744	5,769,744	5,769,744	(31,069)	.....	.....	.....(31,069)	.....	.....5,738,675	.....	.....	.....	.....	.....0	.....	.....0	.....	.....261,997	XXX					
88642R	13	3	Tidewater Inc Warrants (Exp 7/31/42).....		..	05/28/2019.	Tax Free Exchange.....					5,384,000	158,881	XXX	158,881	102,996	102,996	102,996	102,996	102,996	55,885	.....	.....	.....55,885	.....	.....158,881	.....	.....	.....	.....	.....0	.....	.....0	.....	.....	XXX					
9199999.				Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....								...5,897,567	XXX	...5,897,567	...5,872,751	...24,816	0	0	...24,816	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	...261,998	XXX				
9799997.				Total - Common Stocks - Part 4.....								...5,897,567	XXX	...5,897,567	...5,872,751	...24,816	0	0	...24,816	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	...261,998	XXX					
9799998				Total - Common Stocks - Summary Item from Part 5.....								...4,261,314	XXX	...4,261,314	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	...4,261,314	.....	.....	.....	.....	.....	.....0	.....	...29,339	XXX					
9799999.				Total - Common Stocks.....								...10,158,881	XXX	...10,158,881	...5,872,751	...24,816	0	0	...24,816	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	...291,337	XXX					
9899999.				Total - Preferred and Common Stocks.....								...10,158,881	XXX	...10,158,881	...5,872,751	...24,816	0	0	...24,816	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	...291,337	XXX					
9999999.				Total - Bonds, Preferred and Common Stocks.....								.1,173,639,350	XXX	.1,191,459,102	...979,264,651	...35,347	...(1,661,229)	...653,605	(2,279,487)	0	...1,177,108,194	11,494	...(1,424,758)	...(1,413,264)	37,246,585	XXX															

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21		
											12	13	14	15	16							
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends		
Bonds - U.S. Special Revenue and Special Assessment																						
3128MJ	ZZ 2		FHLMC Giant Pool #G08791.....	..	06/27/2019	JP Morgan Securities LLC.....		12/01/2019	Paydown.....		3,459,756	3,506,788	3,459,756	3,459,756		(47,031)		(47,031)		0	31,709	7,784
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						3,459,756	3,506,788	3,459,756	3,459,756	0	(47,031)	0	(47,031)	0	0	0	0	0	31,709	7,784	

Bonds - Industrial and Miscellaneous

02587A	AN	4	American Express Credit Acct LBASS Ser 2	..	06/26/2019	Deutsche Bank Capital.....	12/13/2019	Various.....	3,000,000	3,053,086	3,058,242	3,045,005	.....	.....(8,081)	.....	.....(8,081)	.....	.....	.....	.....13,237	13,237	37,825	2,893
097023	CD	5	Boeing Co Sr Nt 3.200% 03/01/29.....	..	02/13/2019	Bank of America BISD Dealer.....	05/22/2019	Barclays Capital Inc.....	4,750,000	4,678,418	4,737,935	4,680,016	.....	.....1,598	.....	.....1,598	.....	.....	.....	.....57,919	57,919	41,800	.....
113804	AD	0	Brooklyn Navy Yard Cogeneratio Sr Secure	..	02/14/2019	Barclays Capital Inc.....	12/31/2019	Redemption 100.0000.....	6,423	6,423	6,423	6,423	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	281	.....
12505F	AF	8	Outfront Media Cap LLC/C Sr Nt.....	..	05/13/2019	Various.....	12/18/2019	Call 102.9380.....	9,420,000	9,702,375	9,696,760	9,653,879	.....	.....(48,496)	.....	.....(48,496)	.....	.....	.....	.....(233,879)	(233,879)	696,440	73,437
12714#	AC	2	CTL Tr CTL Ser A 2019-3 Boston U LDN.	..	04/24/2019	CTL Securities LLC.....	12/15/2019	Redemption 100.0000.....	437,577	437,577	437,577	437,577	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	5,537	.....
17326Q	AA	1	Citigroup Mortgage Ln Trust Inc RMBS Ser	..	07/25/2019	Citigroup.....	12/01/2019	Paydown.....	284,135	287,665	284,135	284,135	.....	.....(3,529)	.....	.....(3,529)	.....	.....	.....	.....	.....0	2,153	663
25278X	AC	3	Diamondback Energy Inc Sr Nt.....	..	04/16/2019	Barclays Capital Inc.....	08/15/2019	Tax Free Exchange.....	4,000,000	4,100,000	4,091,428	4,091,428	.....	.....(8,572)	.....	.....(8,572)	.....	.....	.....	.....	.....0	149,889	88,139
25278X	AE	9	Diamondback Energy Inc Sr Nt.....	..	08/15/2019	Tax Free Exchange.....	12/20/2019	Call 103.5630.....	21,520,000	21,478,251	22,286,758	21,477,793	.....	.....(458)	.....	.....(458)	.....	.....	.....	.....42,207	42,207	1,416,990	295,302
254687	CG	9	Disney Walt Co Sr Nt 5.650% 08/15/20.	..	03/20/2019	Tax Free Exchange.....	11/26/2019	Tax Free Exchange.....	7,500,000	7,544,606	7,523,032	7,523,032	.....	.....(21,575)	.....	.....(21,575)	.....	.....	.....	.....	.....0	289,563	.....
254687	EQ	5	Disney Walt Co Sr Nt 6.150% 02/15/41.	..	03/20/2019	Tax Free Exchange.....	11/26/2019	Tax Free Exchange.....	20,000,000	22,771,972	22,722,134	22,722,134	.....	.....(49,838)	.....	.....(49,838)	.....	.....	.....	.....	.....0	840,500	.....
254687	ES	1	Disney Walt Co Sr Nt 5.400% 10/01/43.	..	03/20/2019	Tax Free Exchange.....	11/26/2019	Tax Free Exchange.....	5,000,000	5,044,927	5,044,202	5,044,202	.....	.....(725)	.....	.....(725)	.....	.....	.....	.....	.....0	184,500	.....
260543	CS	0	Dow Chemical Co Sr Nt 3.150% 05/15/24	..	06/04/2019	Various.....	11/25/2019	Tax Free Exchange.....	30,000,000	30,006,600	30,006,288	30,006,288	.....	.....(312)	.....	.....(312)	.....	.....	.....	.....	.....0	485,625	11,813
260543	CW	1	Dow Chemical Co Sr Nt 3.625% 05/15/26	..	05/17/2019	Various.....	11/25/2019	Tax Free Exchange.....	18,500,000	18,495,080	18,495,334	18,495,334	.....	.....254	.....	.....254	.....	.....	.....	.....	.....0	344,627	957
38218D	AA	7	Goodgreen Trust LBASS Ser 2019-1A Cl A	..	08/01/2019	Natixis.....	12/15/2019	Paydown.....	111,107	117,041	111,107	111,107	.....	.....(5,934)	.....	.....(5,934)	.....	.....	.....	.....	.....0	1,468	1,328
38218G	AA	0	Goodgreen Trust LBASS Ser 2018-1A Cl A	..	08/01/2019	Natixis.....	12/15/2019	Paydown.....	97,907	102,773	97,907	97,907	.....	.....(4,866)	.....	.....(4,866)	.....	.....	.....	.....	.....0	1,330	1,200
419838	AA	5	Hawaiian Airlines 1st Lien PTC Ser A Cl.	..	04/22/2019	Robert W Baird & Co Inc.....	07/15/2019	Redemption 100.0000.....	765,803	761,829	765,803	765,803	.....	.....3,975	.....	.....3,975	.....	.....	.....	.....	.....0	14,933	8,213
513075	BM	2	Lamar Media Corp Sr Nt.....	..	01/24/2019	JP Morgan Securities LLC.....	05/07/2019	Tax Free Exchange.....	4,850,000	4,965,563	4,960,171	4,960,171	.....	.....(5,392)	.....	.....(5,392)	.....	.....	.....	.....	.....0	74,367	.....
59166E	AA	3	Metlife Securitization Trust RMBS Ser 20.	..	04/26/2019	Credit Suisse Securities LLC.....	12/01/2019	Paydown.....	138,667	140,641	138,667	138,667	.....	.....(1,974)	.....	.....(1,974)	.....	.....	.....	.....	.....0	1,965	419
59981B	AC	8	Mill City Mortgage Trust RMBS Ser 2019-G	..	10/15/2019	Goldman Sachs & Company.....	12/01/2019	Paydown.....	15,392	15,465	15,392	15,392	.....	.....(73)	.....	.....(73)	.....	.....	.....	.....	.....0	65	54
64828G	AD	2	New Residential Mtg Ln Tr RMBS Ser 2019-	..	11/26/2019	Amherst Pierpont.....	12/04/2019	Paydown.....	34,489	35,281	34,489	34,489	.....	.....(792)	.....	.....(792)	.....	.....	.....	.....	.....0	101	107
64829G	AA	7	New Residential Mtg Ln Tr RMBS Ser 2016-	..	10/09/2019	JP Morgan Securities LLC.....	12/01/2019	Paydown.....	30,391	31,721	30,391	30,391	.....	.....(1,330)	.....	.....(1,330)	.....	.....	.....	.....	.....0	132	32
64830H	AA	2	New Residential Mtg Ln Tr RMBS Ser 2019-	..	07/31/2019	JP Morgan Securities LLC.....	12/01/2019	Paydown.....	913,620	925,872	913,620	913,620	.....	.....(12,252)	.....	.....(12,252)	.....	.....	.....	.....	.....0	6,346	2,557
64830M	AG	8	New Residential Mtg Ln Tr RMBS Ser 2019-	..	10/03/2019	JP Morgan Securities LLC.....	12/01/2019	Paydown.....	1,627,203	1,671,062	1,627,203	1,627,203	.....	.....(43,858)	.....	.....(43,858)	.....	.....	.....	.....	.....0	11,227	6,012
64830W	AD	3	New Residential Mtg Ln Tr RMBS Ser 2019-	..	08/07/2019	Wells Fargo Securities LLC.....	12/01/2019	Paydown.....	2,927,861	3,013,871	2,927,861	2,927,861	.....	.....(86,010)	.....	.....(86,010)	.....	.....	.....	.....	.....0	25,235	11,955
73943#	AD	5	Prairie Breeze Sr Nt Cl B.....	..	11/25/2019	Mizuho Securities USA Inc.....	12/31/2019	Redemption 100.0000.....	9,437	9,437	9,437	9,437	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	34	.....
89173F	AA	8	Towd Point Mortgage Tr RMBS Ser 2017-1 C	..	02/22/2019	BMO Capital Markets Corp.....	12/01/2019	Paydown.....	1,021,937	1,003,095	1,021,937	1,021,937	.....	.....18,842	.....	.....18,842	.....	.....	.....	.....	.....0	13,098	1,952

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7		8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser		Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
90931C AA 6	United Air Lines LBASS EETC Ser 2019-1 C		..	05/22/2019	Various.....	12/27/2019	Redemption 100.0000.....		2,237,809	2,297,606	2,237,809	2,237,809	.....	.....(59,798)	.....	.....(59,798)	.....	.....	.....	.....0	81,518	17,655
90931E AA 2	United Air Lines LBASS EETC Ser 2019-1 C		..	01/30/2019	Citigroup.....	12/27/2019	Redemption 100.0000.....		606,172	606,527	606,172	606,172	.....	.....(355)	.....	.....(355)	.....	.....	.....	.....0	24,210	.....
000000 00 0	QEnergy Solar (Project Iron) Sr Sec Nt....		B	10/10/2019	Direct.....	12/31/2019	Redemption 100.0000.....		619,637	608,142	619,637	619,637	.....	.....	.....	.....0	.....	.....11,494	.....	.....11,494	3,286	.....
11043X AA 1	British Airways Plc EETC.....		C	07/15/2019	Citigroup.....	12/15/2019	Redemption 100.0000.....		564	564	564	564	.....	.....	.....	.....0	.....	.....	.....	.....0	7	.....
Q0458* AF 6	AquaSure Finance Pty Ltd Sr Sec Nt.....		D	01/15/2019	JP Morgan Securities LLC.....	07/12/2019	Redemption 100.0000.....		182,980	182,980	182,980	182,980	.....	.....	.....	.....0	.....	.....	.....	.....0	3,886	.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....								140,609,112	144,096,450	144,691,395	143,768,393	0	(339,551)	0	(339,551)	0	11,494	(120,516)	...(109,022)	4,758,938	..524,688

Bonds - Unaffiliated Bank Loans

000000 00 0	Sovos LLC Delayed Draw Term Ln Nt 1....	..	07/29/2019	Direct.....	07/31/2019	Tax Free Exchange.....		42,316	41,893	41,894	41,894	.....	.....	.....	.....0	.....	.....	.....	.....0	17	.....
000000 00 0	Bond Pharm Inc Last Out Term Ln Nt 1....	..	09/18/2019	Direct.....	12/31/2019	Redemption 100.0000.....		14,816	14,510	14,816	14,816	.....	.....	.....306	.....	.....306	.....	.....	.....0	335	.....
000000 00 0	Bond Pharm Inc Last Out Term Ln Nt 1....	..	10/31/2019	Tax Free Exchange.....	12/31/2019	Redemption 100.0000.....		7,217	7,071	7,217	7,217	.....	.....	.....146	.....	.....146	.....	.....	.....0	94	.....
000000 00 0	Bond Pharm Inc Last Out Term Ln Nt 2....	..	09/18/2019	Direct.....	09/23/2019	Tax Free Exchange.....		1,637,779	1,603,920	1,603,967	1,603,967	.....	.....	.....47	.....	.....47	.....	.....	.....0	2,199	.....
000000 00 0	Bond Pharm Inc Last Out Term Ln Nt 3....	..	09/23/2019	Tax Free Exchange.....	10/31/2019	Tax Free Exchange.....		1,637,779	1,603,967	1,604,567	1,604,567	.....	.....	.....600	.....	.....600	.....	.....	.....0	13,477	.....
000000 00 0	Ankura Consulting Group LLC 1st Lien Ter	..	06/26/2019	Tax Free Exchange.....	06/28/2019	Redemption 100.0000.....		9,747	9,574	9,747	9,747	.....	.....	.....173	.....	.....173	.....	.....	.....0	5	4
000000 00 0	HCA Inc Term Ln B-12 Nt 1.....	..	10/08/2019	Tax Free Exchange.....	12/31/2019	Redemption 100.0000.....		12,613	12,613	12,613	12,613	.....	.....	.....	.....	.....0	.....	.....	.....0	105	13
000000 00 0	Sensata Technologies New #2 1st Lien Ter	..	10/21/2019	Tax Free Exchange.....	12/31/2019	Redemption 100.0000.....		13,700	13,719	13,700	13,700	.....	.....	.....(19)	.....	.....(19)	.....	.....	.....0	41	2
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter	..	03/26/2019	Tax Free Exchange.....	03/29/2019	Redemption 100.0000.....		9,747	9,567	9,747	9,747	.....	.....	.....180	.....	.....180	.....	.....	.....0	8	2
08579J AX 0	Berry Plastics Corp Term Ln Q Nt 1.....	..	06/04/2019	Credit Suisse Securities LLC.....	10/18/2019	Tax Free Exchange.....		1,000,000	1,001,250	1,001,120	1,001,120	.....	.....	.....(130)	.....	.....(130)	.....	.....	.....0	16,823	.....
08579J AY 8	Berry Plastics Corp Term Ln R Nt 1.....	..	08/02/2019	Wells Fargo Securities LLC.....	09/30/2019	Redemption 100.0000.....		5,102	5,108	5,102	5,102	.....	.....	.....(6)	.....	.....(6)	.....	.....	.....0	37	.....
08579J AY 8	Berry Plastics Corp Term Ln R Nt 1.....	..	08/02/2019	Wells Fargo Securities LLC.....	10/18/2019	Tax Free Exchange.....		1,989,796	1,992,283	1,992,179	1,992,179	.....	.....	.....(104)	.....	.....(104)	.....	.....	.....0	18,674	.....
08579J BE 1	Berry Plastics Corp Term Ln X Nt 1.....	..	10/18/2019	Tax Free Exchange.....	12/31/2019	Redemption 100.0000.....		5,499	5,505	5,499	5,499	.....	.....	.....(7)	.....	.....(7)	.....	.....	.....0	43	.....
14880B AG 6	Catalent Pharma Solutions Inc Term Ln B-	..	10/02/2019	Morgan Stanley & Co LLC.....	12/31/2019	Redemption 100.0000.....		7,519	7,556	7,519	7,519	.....	.....	.....(38)	.....	.....(38)	.....	.....	.....0	77	.....
22818R AW 6	Crown Americas LLC Term Ln B Nt 1.....	..	08/08/2019	Various.....	11/01/2019	Redemption 100.0000.....		3,123,937	3,141,045	3,123,937	3,123,937	.....	.....	.....(17,108)	.....	.....(17,108)	.....	.....	.....0	63,096	.....
22818R AW 6	Crown Americas LLC Term Ln B Nt 1.....	..	11/14/2019	Various.....	12/06/2019	Tax Free Exchange.....		13,192,082	13,263,902	13,258,121	13,258,121	.....	.....	.....(5,781)	.....	.....(5,781)	.....	.....	.....0	295,217	.....
22818R AW 6	Crown Americas LLC Term Ln B Nt 2.....	..	12/06/2019	Tax Free Exchange.....	12/13/2019	Redemption 100.0000.....		13,192,082	13,258,121	13,192,082	13,192,082	.....	.....	.....(66,039)	.....	.....(66,039)	.....	.....	.....0	9,205	.....
60367* AA 9	Community Brands Incremental DD Term Ln	..	03/04/2019	Direct.....	03/29/2019	Tax Free Exchange.....		178,649	178,649	178,649	178,649	.....	.....	.....	.....	.....0	.....	.....	.....0	805	.....
60367* AA 9	Community Brands Incremental DD Term Ln	..	01/17/2019	Direct.....	03/29/2019	Tax Free Exchange.....		128,799	128,799	128,799	128,799	.....	.....	.....	.....	.....0	.....	.....	.....0	1,650	.....
60367* AA 9	Community Brands Incremental DD Term Ln	..	03/21/2019	Direct.....	03/29/2019	Tax Free Exchange.....		178,649	178,649	178,649	178,649	.....	.....	.....	.....	.....0	.....	.....	.....0	258	.....
60367* AA 9	Community Brands Incremental DD Term Ln	..	06/28/2019	Tax Free Exchange.....	12/31/2019	Redemption 100.0000.....		4,727	4,727	4,727	4,727	.....	.....	.....	.....	.....0	.....	.....	.....0	186	.....
60367* AA 9	Community Brands Incremental DD Term Ln	..	03/28/2019	Direct.....	06/28/2019	Tax Free Exchange.....		38,282	38,282	38,282	38,282	.....	.....	.....	.....	.....0	.....	.....	.....0	633	.....
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	08/01/2019	Direct.....	08/30/2019	Tax Free Exchange.....		20,446	20,344	20,345	20,345	.....	.....	.....1	.....	.....1	.....	.....	.....0	112	.....
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	09/03/2019	Direct.....	10/31/2019	Tax Free Exchange.....		16,822	16,737	16,739	16,739	.....	.....	.....1	.....	.....1	.....	.....	.....0	119	.....
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	09/30/2019	Tax Free Exchange.....	10/31/2019	Tax Free Exchange.....		24,171	24,051	24,052	24,052	.....	.....	.....2	.....	.....2	.....	.....	.....0	141	.....

SCHEDULE D - PART 5

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

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter			..	11/08/2019	Direct.....	11/29/2019	Tax Free Exchange.....	59,972	59,672	59,675	59,675	.....	.....3	.....	.....3	.....	.....	.....	.....0	357	.....
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter			..	04/10/2019	Direct.....	12/31/2019	Redemption 100.0000.....	423	423	423	423	.....	.....	.....	.....0	.....	.....	.....	.....0	19	.....
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter			..	06/10/2019	Direct.....	06/28/2019	Tax Free Exchange.....	19,517	19,419	19,420	19,420	.....	.....1	.....	.....1	.....	.....	.....	.....0	67	.....
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter			..	11/29/2019	Tax Free Exchange.....	12/31/2019	Redemption 100.0000.....	6,428	6,396	6,428	6,428	.....	.....32	.....	.....32	.....	.....	.....	.....0	142	3
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter			..	06/11/2019	Direct.....	06/28/2019	Tax Free Exchange.....	6,041	6,011	6,011	6,011	.....	.....	.....	.....0	.....	.....	.....	.....0	20	.....
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter			..	06/17/2019	Direct.....	06/28/2019	Tax Free Exchange.....	25,093	24,967	24,968	24,968	.....	.....	.....	.....0	.....	.....	.....	.....0	53	.....
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter			..	11/15/2019	Direct.....	11/29/2019	Tax Free Exchange.....	204,100	203,079	203,085	203,085	.....	.....6	.....	.....6	.....	.....	.....	.....0	908	.....
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter			..	09/20/2019	Direct.....	09/30/2019	Tax Free Exchange.....	15,807	15,728	15,728	15,728	.....	.....	.....	.....0	.....	.....	.....	.....0	29	.....
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter			..	10/22/2019	Direct.....	10/31/2019	Tax Free Exchange.....	164,336	163,514	163,516	163,516	.....	.....2	.....	.....2	.....	.....	.....	.....0	290	.....
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter			..	10/30/2019	Direct.....	11/29/2019	Tax Free Exchange.....	117,709	117,121	117,129	117,129	.....	.....9	.....	.....9	.....	.....	.....	.....0	1,035	.....
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter			..	09/30/2019	Direct.....	10/31/2019	Tax Free Exchange.....	427,771	425,614	425,641	425,641	.....	.....27	.....	.....27	.....	.....	.....	.....0	3,343	.....
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter			..	04/30/2019	Direct.....	05/31/2019	Tax Free Exchange.....	51,115	50,860	50,863	50,863	.....	.....3	.....	.....3	.....	.....	.....	.....0	317	.....
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter			..	04/30/2019	Tax Free Exchange.....	05/31/2019	Tax Free Exchange.....	116,626	115,763	115,774	115,774	.....	.....11	.....	.....11	.....	.....	.....	.....0	724	.....
70324# AC 2	Pathway Partners Vet Mgmt LLC New Term L			..	02/05/2019	Direct.....	12/31/2019	Redemption 100.0000.....	36,989	36,619	36,989	36,989	.....	.....370	.....	.....370	.....	.....	.....	.....0	1,353	.....
70324# AC 2	Pathway Partners Vet Mgmt LLC New Term L			..	03/29/2019	Direct.....	04/30/2019	Tax Free Exchange.....	116,626	115,751	115,763	115,763	.....	.....11	.....	.....11	.....	.....	.....	.....0	726	.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter			..	12/06/2019	Direct.....	12/31/2019	Tax Free Exchange.....	58,036	57,746	57,749	57,749	.....	.....3	.....	.....3	.....	.....	.....	.....0	250	.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter			..	12/10/2019	Direct.....	12/31/2019	Tax Free Exchange.....	242,857	241,643	241,654	241,654	.....	.....12	.....	.....12	.....	.....	.....	.....0	880	.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter			..	12/12/2019	Direct.....	12/31/2019	Tax Free Exchange.....	46,429	46,196	46,198	46,198	.....	.....2	.....	.....2	.....	.....	.....	.....0	153	.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter			..	11/15/2019	Direct.....	12/31/2019	Redemption 100.0000.....	8	8	8	8	.....	.....	.....	.....0	.....	.....	.....	.....0	6	.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter			..	12/16/2019	Direct.....	12/31/2019	Tax Free Exchange.....	74,625	74,252	74,254	74,254	.....	.....2	.....	.....2	.....	.....	.....	.....0	194	.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter			..	12/31/2019	Tax Free Exchange.....	12/31/2019	Redemption 100.0000.....	1,525	1,517	1,525	1,525	.....	.....8	.....	.....8	.....	.....	.....	.....0	.....	.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter			..	12/13/2019	Direct.....	12/31/2019	Tax Free Exchange.....	53,929	53,659	53,661	53,661	.....	.....2	.....	.....2	.....	.....	.....	.....0	168	.....

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter		..	12/19/2019	Direct.....	12/31/2019	Tax Free Exchange.....	31,250	31,094	31,095	31,095	.....	.....1	.....	.....1	.....	.....	.....	.....0	65	.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter		..	11/22/2019	Direct.....	12/31/2019	Tax Free Exchange.....	31,622	31,464	31,467	31,467	.....	.....3	.....	.....3	.....	.....	.....	.....0	213	.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter		..	11/26/2019	Direct.....	12/31/2019	Tax Free Exchange.....	26,786	26,652	26,654	26,654	.....	.....2	.....	.....2	.....	.....	.....	.....0	162	.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter		..	11/27/2019	Direct.....	12/31/2019	Tax Free Exchange.....	44,332	44,111	44,114	44,114	.....	.....4	.....	.....4	.....	.....	.....	.....0	260	.....
74966U AP 5	RPI Finance Trust Term Ln 6 Nt 1.....		..	09/18/2019	Various.....	12/31/2019	Redemption 100.0000.....	259,032	259,649	259,032	259,032	.....	.....(617)	.....	.....(617)	.....	.....	.....	.....0	3,186	.....
76168J AN 6	RBS Global (Rexnord) Term Ln B Nt 1.....		..	02/04/2019	Deutsche Bank Capital.....	11/21/2019	Tax Free Exchange.....	2,718,750	2,732,344	2,730,568	2,730,568	.....	.....(1,776)	.....	.....(1,776)	.....	.....	.....	.....0	95,356	.....
76168J AR 7	RBS Global (Rexnord) New Term Ln B Nt 1		..	11/21/2019	Tax Free Exchange.....	12/06/2019	Redemption 100.0000.....	1,235,000	1,240,286	1,235,000	1,235,000	.....	.....(5,286)	.....	.....(5,286)	.....	.....	.....	.....0	1,786	.....
78431@ AA 1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1		..	02/04/2019	Direct.....	09/30/2019	Redemption 100.0000.....	8,573	8,466	8,573	8,573	.....	.....107	.....	.....107	.....	.....	.....	.....0	142	.....
81726J AE 1	Sensata Technologies New 1st Lien Term L		..	05/17/2019	Various.....	09/30/2019	Redemption 100.0000.....	2,353,874	2,367,805	2,353,874	2,353,874	.....	.....(13,930)	.....	.....(13,930)	.....	.....	.....	.....0	46,513	.....
81726J AE 1	Sensata Technologies New 1st Lien Term L		..	05/17/2019	Various.....	10/21/2019	Tax Free Exchange.....	2,916,424	2,933,684	2,930,143	2,930,143	.....	.....(3,541)	.....	.....(3,541)	.....	.....	.....	.....0	67,962	.....
88870T AG 3	Tivity Health Inc Term Ln B Nt 1.....		..	05/10/2019	Direct.....	09/30/2019	Redemption 100.0000.....	94,653	92,287	94,653	94,653	.....	.....2,366	.....	.....2,366	.....	.....	.....	.....0	1,485	.....
90347B AH 1	Axalta Coating Systems New Term Ln B Nt		..	10/15/2019	Barclays Capital Inc.....	12/31/2019	Redemption 100.0000.....	18,987	18,883	18,987	18,987	.....	.....104	.....	.....104	.....	.....	.....	.....0	222	.....
90372@ AC 3	US Radiology Specialists Inc Delayed Dra		..	09/30/2019	Direct.....	10/01/2019	Redemption 100.0000.....	4,971	4,921	4,971	4,971	.....	.....50	.....	.....50	.....	.....	.....	.....0	.....	.....
68371Y AJ 2	Open Text Corp Term Ln Nt 1.....		A	07/10/2019	Various.....	12/31/2019	Redemption 100.0000.....	37,417	37,537	37,417	37,417	.....	.....(120)	.....	.....(120)	.....	.....	.....	.....0	559	.....
8299999.	Total - Bonds - Unaffiliated Bank Loans.....							48,119,909	48,246,983	48,137,079	48,137,079	0	(109,905)	0	(109,905)	0	0	0	0	652,302	24
8399998.	Total - Bonds.....							192,188,778	195,850,221	196,288,230	195,365,228	0	(496,487)	0	(496,487)	0	11,494	...(120,516)	...(109,022)	..5,442,949	..532,496
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																					
69120# 10 6	Owl Rock Capital Corp Com.....		..	06/17/2019	Direct.....	07/18/2019	Tax Free Exchange.....	277,917.680	4,261,314	4,261,314	4,261,314	.....	.....	.....	.....0	.....	.....	.....	.....0	29,339	.....
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....							4,261,314	4,261,314	4,261,314	4,261,314	0	0	0	0	0	0	0	0	29,339	0
9799998.	Total - Common Stocks.....							4,261,314	4,261,314	4,261,314	4,261,314	0	0	0	0	0	0	0	0	29,339	0
9899999.	Total - Preferred and Common Stocks.....							4,261,314	4,261,314	4,261,314	4,261,314	0	0	0	0	0	0	0	0	29,339	0
9999999.	Total - Bonds, Preferred and Common Stocks.....							200,111,535	200,549,544	199,626,542	199,626,542	0	(496,487)	0	(496,487)	0	11,494	...(120,516)	...(109,022)	..5,472,288	..532,496

E15.3

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

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

NONE

E16

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1		Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
		2	3					8	9	10	11			14	15	16	17	18	19	
Description		Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Parent, Subsidiaries and Affiliates - Other Short-Term Invested Assets																				
Nationwide SBL LLC Short Term Promissory.....			..	03/06/2019.	Direct.....	03/04/2020.	71,000,000	.....	.....	.....	.....	.....71,000,000	71,000,000	166,764	.....	.....3.02	3.74	MON..	1,890,841	.....
Nationwide Trust Co FSB Short Term Promi.....			..	12/18/2019.	Direct.....	03/26/2020.	115,000,000	.....	.....	.....	.....	.....115,000,000	115,000,000	114,025	.....	.....2.55	2.56	MON..	.....	.....
8599999. Parent, Subsidiaries and Affiliates - Other Short-Term Invested Assets.....							186,000,000	0	0	0	0	XXX.....	186,000,000	280,789	0	XXX	XXX	XXX	1,890,841	0
8699999. Total - Parent, Subsidiaries and Affiliates.....							186,000,000	0	0	0	0	XXX.....	186,000,000	280,789	0	XXX	XXX	XXX	1,890,841	0
Other Short-Term Invested Assets																				
Nationwide Cash Mgmt Partn.....			..	12/31/2019.	Various.....	12/30/2020.	1,633,506,334	.....	.....	.....	.....	....1,633,506,334	1,633,506,334	.....	.....	.....1.54	2.33	MON..	3,924,699	.....
9099999. Total - Other Short-Term Invested Assets.....							1,633,506,334	0	0	0	0	XXX.....	1,633,506,334	0	0	XXX	XXX	XXX	3,924,699	0
9199999. Total - Short-Term Investments.....							1,819,506,334	0	0	0	0	XXX.....	1,819,506,334	280,789	0	XXX	XXX	XXX	5,815,540	0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/17/2017....	01/10/2020....	308	78,701	255.83.....	3,458			7,614		7,614	5,446						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/17/2017....	01/10/2020....	4,806	1,231,186	256.17.....	53,252			117,321		117,321	84,395						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/17/2017....	01/10/2020....	30,483	7,808,205	256.15.....	338,056			744,722		744,722	535,539						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/17/2017....	01/10/2020....	12,077	3,182,754	263.54.....	96,132			205,844		205,844	164,682						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/17/2017....	01/10/2020....	18,464	4,740,706	256.75.....	199,414			440,024		440,024	319,602						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/17/2017....	01/10/2020....	34,339	9,037,959	263.2.....	277,800			596,952		596,952	475,648						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/17/2017....	01/10/2020....	66,927	17,133,217	256.....	746,901			1,645,103		1,645,103	1,180,027						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/17/2017....	01/10/2020....	87,062	22,851,931	262.48.....	728,706			1,576,152		1,576,152	1,244,768						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/17/2017....	01/10/2020....	59,784	15,350,858	256.77.....	645,672			1,423,533		1,423,533	1,034,293						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/17/2017....	01/10/2020....	40,829	10,719,254	262.54.....	340,514			736,715		736,715	582,261						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/17/2017....	01/10/2020....	163,883	42,803,056	261.18.....	1,455,284			3,179,867		3,179,867	2,468,952						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/17/2017....	01/10/2020....	120,204	31,441,768	261.57.....	1,048,179			2,285,490		2,285,490	1,783,838						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/13/2017....	02/07/2020....	60,497	15,562,912	257.25.....	753,795			1,409,702		1,409,702	1,021,374						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/13/2017....	02/07/2020....	122,240	32,210,337	263.5.....	1,168,618			2,085,773		2,085,773	1,646,050						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/13/2017....	02/07/2020....	222,502	57,249,770	257.3.....	2,765,700			5,173,618		5,173,618	3,751,391						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/13/2017....	02/07/2020....	119,898	31,535,682	263.02.....	1,170,209			2,103,262		2,103,262	1,650,602						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/13/2017....	02/07/2020....	408,028	..106,976,718	262.18.....	4,129,241			7,499,773		7,499,773	5,825,977						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/13/2017....	02/07/2020....	16,560	4,261,473	257.34.....	205,506			384,385		384,385	278,892						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/02/2017....	02/28/2020....	31,048	8,310,388	267.66.....	266,394			400,973		400,973	326,013						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/02/2017....	02/28/2020....	59,998	15,661,794	261.04.....	685,773			1,169,993		1,169,993	887,631						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/02/2017....	02/28/2020....	35,574	9,505,148	267.19.....	311,633			475,965		475,965	385,551						3.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/02/2017....	02/28/2020.....	89,652	23,857,304	266.11.....	824,799	.....	.....	.....1,295,525	.....	.....1,295,525	1,039,728	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/02/2017....	02/28/2020.....	29,722	10,301,939	346.61.....	465,149	.....	.....	.....1,230,236	.....	.....1,230,236	690,792	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/02/2017....	02/28/2020.....	52,598	18,255,146	347.07.....	811,585	.....	.....	.....2,152,971	.....	.....2,152,971	1,217,092	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/02/2017....	02/28/2020.....	66,832	23,697,970	354.59.....	809,336	.....	.....	.....2,234,380	.....	.....2,234,380	1,402,424	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/02/2017....	02/28/2020.....	81,570	28,225,577	346.03.....	1,299,406	.....	.....	.....3,423,472	.....	.....3,423,472	1,905,978	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/02/2017....	02/28/2020.....	63,236	22,400,170	354.23.....	775,276	.....	.....	.....2,136,866	.....	.....2,136,866	1,334,914	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/02/2017....	02/28/2020.....	174,049	61,435,989	352.98.....	2,222,612	.....	.....	.....6,098,426	.....	.....6,098,426	3,746,904	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/02/2017....	02/28/2020.....	4,630	1,210,699	261.48.....	51,997	.....	.....	.....88,260	.....	.....88,260	67,338	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/02/2017....	02/28/2020.....	13,178	3,442,364	261.23.....	149,433	.....	.....	.....254,473	.....	.....254,473	193,533	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/27/2017....	03/23/2020.....	41,571	14,461,304	347.87.....	566,197	.....	.....	.....1,666,824	.....	.....1,666,824	947,337	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/27/2017....	03/23/2020.....	50,565	17,581,287	347.7.....	692,734	.....	.....	.....2,035,992	.....	.....2,035,992	1,154,374	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/27/2017....	03/23/2020.....	108,008	38,408,565	355.61.....	1,132,999	.....	.....	.....3,497,745	.....	.....3,497,745	2,204,051	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/27/2017....	03/23/2020.....	153,055	53,198,850	347.58.....	2,104,506	.....	.....	.....6,181,093	.....	.....6,181,093	3,498,624	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/27/2017....	03/23/2020.....	89,469	31,765,823	355.05.....	957,314	.....	.....	.....2,947,289	.....	.....2,947,289	1,844,292	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/27/2017....	03/23/2020.....	247,826	87,705,452	353.9.....	2,758,298	.....	.....	.....8,447,852	.....	.....8,447,852	5,209,758	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2017....	03/31/2020.....	15,740	4,179,567	265.53.....	126,868	.....	.....	.....236,635	.....	.....236,635	186,076	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2017....	03/31/2020.....	45,357	12,007,430	264.73.....	379,640	.....	.....	.....717,602	.....	.....717,602	559,962	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2017....	03/31/2020.....	11,484	3,998,377	348.18.....	174,437	.....	.....	.....456,739	.....	.....456,739	260,173	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2017....	03/31/2020.....	16,512	5,752,511	348.39.....	249,162	.....	.....	.....653,266	.....	.....653,266	373,212	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2017....	03/31/2020.....	55,677	19,842,280	356.38.....	647,527	.....	.....	.....1,759,760	.....	.....1,759,760	1,115,898	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2017....	03/31/2020.....	52,017	18,121,721	348.38.....	784,938	.....	.....	.....2,058,514	.....	.....2,058,514	1,175,868	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2017....	03/31/2020.....	43,239	15,384,712	355.81.....	512,809			1,391,156		1,391,156	876,099						3.....

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2017....	03/31/2020.....	114,757	40,693,831	354.61.....	1,417,244	.....	.....	.....3,829,307	.....	.....3,829,307	2,376,070	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2017....	03/31/2020.....	4,100	1,069,011	260.74.....	40,999	.....	.....	.....81,082	.....	.....81,082	60,467	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2017....	03/31/2020.....	11,841	3,079,717	260.08.....	121,848	.....	.....	.....241,955	.....	.....241,955	178,900	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2017....	03/31/2020.....	18,280	4,869,685	266.4.....	141,484	.....	.....	.....259,222	.....	.....259,222	205,431	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2017....	03/31/2020.....	20,066	5,218,098	260.05.....	206,878	.....	.....	.....410,601	.....	.....410,601	303,476	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/18/2017....	04/13/2020.....	2,374	829,652	349.48.....	32,262	.....	.....	.....91,295	.....	.....91,295	52,755	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/18/2017....	04/13/2020.....	26,273	9,172,286	349.11.....	361,521	.....	.....	.....1,020,061	.....	.....1,020,061	586,490	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/18/2017....	04/13/2020.....	27,912	9,745,642	349.16.....	383,506	.....	.....	.....1,082,280	.....	.....1,082,280	622,686	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/18/2017....	04/13/2020.....	11,654	4,162,676	357.18.....	122,253	.....	.....	.....358,882	.....	.....358,882	228,559	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/18/2017....	04/13/2020.....	46,445	16,563,198	356.62.....	496,497	.....	.....	.....1,456,094	.....	.....1,456,094	921,303	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/18/2017....	04/13/2020.....	51,291	18,284,223	356.48.....	551,378	.....	.....	.....1,615,166	.....	.....1,615,166	1,020,270	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/18/2017....	04/13/2020.....	184,871	65,701,290	355.39.....	2,063,160	.....	.....	.....6,022,102	.....	.....6,022,102	3,754,844	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/18/2017....	04/13/2020.....	73,357	25,608,234	349.09.....	1,010,127	.....	.....	.....2,849,546	.....	.....2,849,546	1,637,917	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/27/2017....	04/24/2020.....	7,834	2,740,803	349.86.....	124,326	.....	.....	.....298,140	.....	.....298,140	172,625	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/27/2017....	04/24/2020.....	15,628	5,460,890	349.42.....	251,462	.....	.....	.....601,615	.....	.....601,615	346,301	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/27/2017....	04/24/2020.....	41,672	14,580,525	349.89.....	660,914	.....	.....	.....1,584,665	.....	.....1,584,665	917,899	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/27/2017....	04/24/2020.....	5,176	1,857,085	358.78.....	61,803	.....	.....	.....151,091	.....	.....151,091	97,532	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/27/2017....	04/24/2020.....	95,871	33,553,073	349.98.....	1,516,686	.....	.....	.....3,637,150	.....	.....3,637,150	2,109,297	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/27/2017....	04/24/2020.....	62,253	22,238,142	357.22.....	782,525	.....	.....	.....1,913,603	.....	.....1,913,603	1,214,006	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/27/2017....	04/24/2020.....	58,996	21,066,778	357.09.....	744,526	.....	.....	.....1,821,085	.....	.....1,821,085	1,153,600	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/27/2017....	04/24/2020.....	160,598	57,166,461	355.96.....	2,103,834	.....	.....	.....5,137,675	.....	.....5,137,675	3,212,158	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/08/2017....	05/04/2020.....	3,298	1,163,664	352.82.....	48,549	.....	.....	.....115,771	.....	.....115,771	69,427	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/08/2017....	05/04/2020.....	15,074	5,314,196	352.53.....	224,006	.....	.....	.....533,481	.....	.....533,481	318,766	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/08/2017....	05/04/2020.....	28,818	10,162,907	352.66.....	426,504	.....	.....	.....1,016,133	.....	.....1,016,133	608,151	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/08/2017....	05/04/2020.....	174	62,796	360.94.....	1,966	.....	.....	.....4,706	.....	.....4,706	3,094	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/08/2017....	05/04/2020.....	3,224	1,137,468	352.85.....	47,420	.....	.....	.....113,059	.....	.....113,059	67,826	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/08/2017....	05/04/2020.....	12,049	4,346,326	360.72.....	137,238	.....	.....	.....328,505	.....	.....328,505	215,483	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/08/2017....	05/04/2020.....	70,540	24,873,868	352.62.....	1,044,700	.....	.....	.....2,490,088	.....	.....2,490,088	1,489,560	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/08/2017....	05/04/2020.....	47,187	17,013,219	360.55.....	540,289	.....	.....	.....1,294,432	.....	.....1,294,432	847,628	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/08/2017....	05/04/2020.....	34,754	12,509,735	359.95.....	406,275	.....	.....	.....974,000	.....	.....974,000	633,902	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/08/2017....	05/04/2020.....	9,914	3,563,041	359.38.....	118,081	.....	.....	.....283,450	.....	.....283,450	183,383	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/08/2017....	05/04/2020.....	106,016	38,069,131	359.09.....	1,275,367	.....	.....	.....3,061,404	.....	.....3,061,404	1,974,559	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2017....	05/18/2020.....	425	150,102	352.89.....	6,708	.....	.....	.....14,893	.....	.....14,893	8,899	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2017....	05/18/2020.....	15,210	5,372,869	353.24.....	237,432	.....	.....	.....527,264	.....	.....527,264	316,384	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2017....	05/18/2020.....	25,105	8,882,170	353.8.....	385,112	.....	.....	.....856,313	.....	.....856,313	517,329	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2017....	05/18/2020.....	29,747	10,515,327	353.49.....	460,784	.....	.....	.....1,023,805	.....	.....1,023,805	616,204	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2017....	05/18/2020.....	7,919	2,866,250	361.93.....	93,607	.....	.....	.....206,455	.....	.....206,455	136,195	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2017....	05/18/2020.....	22,860	8,075,066	353.24.....	356,845	.....	.....	.....792,444	.....	.....792,444	475,506	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2017....	05/18/2020.....	25,973	9,391,757	361.6.....	310,375	.....	.....	.....685,522	.....	.....685,522	450,813	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2017....	05/18/2020.....	110,599	39,119,990	353.71.....	1,701,013	.....	.....	.....3,782,321	.....	.....3,782,321	2,282,556	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2017....	05/18/2020.....	54,095	19,556,792	361.53.....	648,052	.....	.....	.....1,431,486	.....	.....1,431,486	940,743	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2017....	05/18/2020.....	52,740	19,049,533	361.2.....	638,676	.....	.....	.....1,412,747	.....	.....1,412,747	925,478	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2017....	05/18/2020.....	489	175,972	359.92.....	6,175	.....	.....	.....13,713	.....	.....13,713	8,870	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2017....	05/18/2020.....	33,987	12,253,897	360.55.....	420,415			932,162		932,162	606,763						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2017....	05/18/2020.....	169,085	60,853,864	359.9.....	2,137,240	.....	.....	.....4,745,921	.....	.....4,745,921	3,069,081	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/31/2017....	05/29/2020.....	1,829	649,749	355.18.....	28,099	.....	.....	.....59,865	.....	.....59,865	36,621	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/31/2017....	05/29/2020.....	10,010	3,560,894	355.75.....	151,044	.....	.....	.....321,912	.....	.....321,912	198,214	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/31/2017....	05/29/2020.....	29,248	10,390,965	355.27.....	447,788	.....	.....	.....954,535	.....	.....954,535	584,530	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/31/2017....	05/29/2020.....	8,565	3,042,366	355.2.....	131,476	.....	.....	.....280,127	.....	.....280,127	171,404	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/31/2017....	05/29/2020.....	10,021	3,654,285	364.65.....	113,542	.....	.....	.....234,729	.....	.....234,729	157,849	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/31/2017....	05/29/2020.....	43,409	15,440,581	355.7.....	655,910	.....	.....	.....1,398,204	.....	.....1,398,204	860,441	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/31/2017....	05/29/2020.....	28,551	10,387,314	363.81.....	332,625	.....	.....	.....692,003	.....	.....692,003	462,065	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/31/2017....	05/29/2020.....	56,398	20,044,959	355.42.....	859,505	.....	.....	.....1,832,215	.....	.....1,832,215	1,123,929	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/31/2017....	05/29/2020.....	47,246	17,175,724	363.54.....	555,610	.....	.....	.....1,157,494	.....	.....1,157,494	771,078	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/31/2017....	05/29/2020.....	20,961	7,613,180	363.2.....	249,231	.....	.....	.....520,478	.....	.....520,478	345,689	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/31/2017....	05/29/2020.....	39,418	14,285,586	362.41.....	481,297	.....	.....	.....1,009,143	.....	.....1,009,143	665,503	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/31/2017....	05/29/2020.....	92,032	33,318,247	362.03.....	1,137,512	.....	.....	.....2,390,279	.....	.....2,390,279	1,570,814	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/14/2017....	06/12/2020.....	8,379	3,004,487	358.57.....	126,524	.....	.....	.....246,069	.....	.....246,069	155,410	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/14/2017....	06/12/2020.....	31,562	11,301,614	358.08.....	483,841	.....	.....	.....942,093	.....	.....942,093	591,970	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/14/2017....	06/12/2020.....	27,678	9,908,667	358.....	425,408	.....	.....	.....828,343	.....	.....828,343	520,057	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/14/2017....	06/12/2020.....	4,956	1,773,483	357.86.....	76,468	.....	.....	.....149,001	.....	.....149,001	93,409	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/14/2017....	06/12/2020.....	21,500	7,891,433	367.04.....	247,682	.....	.....	.....455,091	.....	.....455,091	309,776	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/14/2017....	06/12/2020.....	52,333	18,746,878	358.22.....	798,608	.....	.....	.....1,554,901	.....	.....1,554,901	978,465	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/14/2017....	06/12/2020.....	61,015	22,355,911	366.4.....	718,147	.....	.....	.....1,328,460	.....	.....1,328,460	900,026	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/14/2017....	06/12/2020.....	38,061	13,632,301	358.17.....	581,952	.....	.....	.....1,132,719	.....	.....1,132,719	712,422	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/14/2017....	06/12/2020.....	72,268	26,454,567	366.06.....	859,994			1,596,829		1,596,829	1,079,071						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/14/2017....	06/12/2020.....	13,496	4,936,632	365.79.....	162,085			301,672		301,672	203,436						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/14/2017....	06/12/2020.....	111,972	40,830,521	364.65.....	1,395,169			2,625,107		2,625,107	1,754,291						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/14/2017....	06/12/2020.....	49,020	17,870,332	364.55.....	612,753			1,153,960		1,153,960	770,530						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/28/2017....	06/26/2020.....	5,599	2,004,326	357.98.....	76,482			167,648		167,648	104,678						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/28/2017....	06/26/2020.....	23,922	8,545,524	357.23.....	334,424			733,901		733,901	454,655						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/28/2017....	06/26/2020.....	29,541	10,548,348	357.07.....	415,352			910,961		910,961	563,386						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/28/2017....	06/26/2020.....	1,677	599,294	357.45.....	23,288			51,074		51,074	31,714						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/28/2017....	06/26/2020.....	23,814	8,715,382	365.98.....	249,569			528,822		528,822	354,929						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/28/2017....	06/26/2020.....	84,272	30,097,659	357.15.....	1,181,490			2,592,037		2,592,037	1,604,416						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/28/2017....	06/26/2020.....	67,825	24,779,328	365.34.....	727,088			1,547,292		1,547,292	1,033,385						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/28/2017....	06/26/2020.....	20,698	7,390,589	357.06.....	291,020			638,476		638,476	394,825						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/28/2017....	06/26/2020.....	58,409	21,324,502	365.09.....	631,400			1,346,356		1,346,356	897,418						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/28/2017....	06/26/2020.....	7,653	2,792,051	364.81.....	83,499			178,457		178,457	118,686						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/28/2017....	06/26/2020.....	161,060	58,593,803	363.8.....	1,818,373			3,911,094		3,911,094	2,579,633						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/28/2017....	06/26/2020.....	38,601	14,043,080	363.8.....	435,806			937,366		937,366	618,257						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2017....	07/07/2020.....	5,233	1,838,795	351.41.....	74,094			190,544		190,544	110,111						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2017....	07/07/2020.....	14,585	5,128,615	351.63.....	205,069			527,943		527,943	305,888						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2017....	07/07/2020.....	24,418	8,594,572	351.97.....	339,661			875,668		875,668	509,414						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2017....	07/07/2020.....	2,198	771,545	351.02.....	31,519			80,887		80,887	46,524						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2017....	07/07/2020.....	562	201,392	358.63.....	6,273			16,458		16,458	10,302						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2017....	07/07/2020.....	19,442	6,994,904	359.79.....	208,609			547,768		547,768	346,830						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2017....	07/07/2020.....	50,237	17,629,997	350.94.....	721,899			1,852,693		1,852,693	1,064,589						3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2017....	07/07/2020....	60,632	21,772,442	359.09.....	666,349	.....	.....	.....1,749,696	.....	.....1,749,696	1,100,275	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2017....	07/07/2020....	4,950	1,740,877	351.72.....	69,394	.....	.....	.....178,721	.....	.....178,721	103,662	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2017....	07/07/2020....	44,980	16,143,225	358.9.....	497,476	.....	.....	.....1,306,347	.....	.....1,306,347	819,930	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2017....	07/07/2020....	1,155	414,880	359.16.....	12,672	.....	.....	.....33,256	.....	.....33,256	20,927	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2017....	07/07/2020....	691	246,729	356.86.....	8,193	.....	.....	.....21,461	.....	.....21,461	13,190	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2017....	07/07/2020....	108,981	38,958,474	357.48.....	1,265,268	.....	.....	.....3,316,581	.....	.....3,316,581	2,051,749	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2017....	07/07/2020....	10,085	3,600,493	357.02.....	118,900	.....	.....	.....311,460	.....	.....311,460	191,754	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2017....	07/21/2020....	1,548	543,900	351.4.....	25,152	.....	.....	.....56,353	.....	.....56,353	32,428	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2017....	07/21/2020....	6,092	2,152,036	353.27.....	93,509	.....	.....	.....210,552	.....	.....210,552	123,819	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2017....	07/21/2020....	18,414	6,509,735	353.53.....	280,438	.....	.....	.....631,719	.....	.....631,719	372,593	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2017....	07/21/2020....	7,532	2,753,105	365.51.....	77,582	.....	.....	.....171,118	.....	.....171,118	113,224	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2017....	07/21/2020....	24,771	8,760,600	353.66.....	375,780	.....	.....	.....846,663	.....	.....846,663	500,102	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2017....	07/21/2020....	24,633	8,680,201	352.38.....	388,710	.....	.....	.....873,017	.....	.....873,017	508,172	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2017....	07/21/2020....	534	188,645	352.97.....	8,279	.....	.....	.....18,630	.....	.....18,630	10,918	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2017....	07/21/2020....	23,982	8,474,787	353.38.....	366,926	.....	.....	.....826,304	.....	.....826,304	486,532	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2017....	07/21/2020....	25,664	9,299,101	362.34.....	294,366	.....	.....	.....660,146	.....	.....660,146	425,585	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2017....	07/21/2020....	25,135	9,112,410	362.54.....	286,287	.....	.....	.....641,723	.....	.....641,723	414,429	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2017....	07/21/2020....	16,701	6,041,267	361.73.....	195,402	.....	.....	.....439,369	.....	.....439,369	281,729	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2017....	07/21/2020....	69,335	24,508,702	353.48.....	1,057,366	.....	.....	.....2,382,128	.....	.....2,382,128	1,404,202	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2017....	07/21/2020....	77,988	28,151,426	360.97.....	935,859	.....	.....	.....2,108,782	.....	.....2,108,782	1,342,885	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2017....	07/21/2020....	6,393	2,262,564	353.9.....	96,282	.....	.....	.....217,005	.....	.....217,005	128,526	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2017....	07/21/2020....	63,325	22,850,103	360.84.....	763,063	.....	.....	.....1,720,229	.....	.....1,720,229	1,094,141	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2017....	07/21/2020....	954	343,287	359.9.....	11,856	.....	.....	.....26,779	.....	.....26,779	16,883	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2017....	07/21/2020....	48,910	17,644,200	360.75.....	591,319	.....	.....	.....1,332,893	.....	.....1,332,893	847,072	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2017....	07/21/2020....	157,871	56,748,180	359.46.....	1,990,749	.....	.....	.....4,499,525	.....	.....4,499,525	2,824,790	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2017....	07/21/2020....	10,583	3,796,685	358.76.....	136,518	.....	.....	.....308,826	.....	.....308,826	192,558	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/07/2017....	08/04/2020....	2,982	1,060,284	355.54.....	46,075	.....	.....	.....96,397	.....	.....96,397	57,863	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/07/2017....	08/04/2020....	15,803	5,616,793	355.43.....	244,944	.....	.....	.....512,520	.....	.....512,520	307,284	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/07/2017....	08/04/2020....	23,788	8,454,585	355.41.....	368,956	.....	.....	.....771,971	.....	.....771,971	462,741	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/07/2017....	08/04/2020....	20,017	7,353,280	367.36.....	210,974	.....	.....	.....421,437	.....	.....421,437	281,014	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/07/2017....	08/04/2020....	13,508	4,798,479	355.23.....	210,726	.....	.....	.....440,743	.....	.....440,743	263,684	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/07/2017....	08/04/2020....	11,970	4,251,923	355.22.....	186,729	.....	.....	.....390,670	.....	.....390,670	233,702	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/07/2017....	08/04/2020....	52,529	18,666,677	355.36.....	816,299	.....	.....	.....1,707,228	.....	.....1,707,228	1,022,812	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/07/2017....	08/04/2020....	39,678	14,460,618	364.45.....	461,454	.....	.....	.....942,289	.....	.....942,289	614,829	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/07/2017....	08/04/2020....	16,519	6,005,664	363.57.....	197,728	.....	.....	.....405,976	.....	.....405,976	263,010	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/07/2017....	08/04/2020....	31,597	11,485,622	363.5.....	379,168	.....	.....	.....778,654	.....	.....778,654	504,157	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/07/2017....	08/04/2020....	50,864	18,062,223	355.11.....	796,526	.....	.....	.....1,665,565	.....	.....1,665,565	995,177	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/07/2017....	08/04/2020....	46,202	16,782,807	363.25.....	559,042	.....	.....	.....1,149,478	.....	.....1,149,478	742,709	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/07/2017....	08/04/2020....	24,236	8,786,668	362.54.....	300,047	.....	.....	.....619,321	.....	.....619,321	397,760	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/07/2017....	08/04/2020....	89,464	32,435,032	362.55.....	1,107,559	.....	.....	.....2,285,241	.....	.....2,285,241	1,467,826	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/07/2017....	08/04/2020....	108,290	39,181,661	361.82.....	1,373,123	.....	.....	.....2,841,516	.....	.....2,841,516	1,813,566	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/16/2017....	08/14/2020....	19,694	7,010,143	355.95.....	309,986	.....	.....	.....628,604	.....	.....628,604	377,719	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/16/2017....	08/14/2020....	15,413	5,671,984	367.99.....	164,769	.....	.....	.....316,332	.....	.....316,332	210,983	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/16/2017....	08/14/2020....	863	308,147	356.9.....	13,201	.....	.....	.....26,759	.....	.....26,759	16,238	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/16/2017....	08/14/2020.....	64,519	22,959,147	355.85.....	1,018,758	.....	.....	.....2,065,637	.....	.....2,065,637	1,239,914	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/16/2017....	08/14/2020.....	54,994	20,084,847	365.22.....	645,078	.....	.....	.....1,267,909	.....	.....1,267,909	828,986	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/16/2017....	08/14/2020.....	172	62,632	364.69.....	2,051	.....	.....	.....4,044	.....	.....4,044	2,633	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/16/2017....	08/14/2020.....	40,063	14,601,394	364.46.....	481,959	.....	.....	.....952,004	.....	.....952,004	618,770	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/16/2017....	08/14/2020.....	9,347	3,330,041	356.27.....	145,719	.....	.....	.....295,422	.....	.....295,422	178,107	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/16/2017....	08/14/2020.....	9,823	3,579,294	364.38.....	118,465	.....	.....	.....234,153	.....	.....234,153	152,095	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/16/2017....	08/14/2020.....	750	273,756	364.94.....	8,882	.....	.....	.....17,490	.....	.....17,490	11,411	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/16/2017....	08/14/2020.....	104,383	37,939,154	363.46.....	1,297,484	.....	.....	.....2,578,265	.....	.....2,578,265	1,662,312	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/16/2017....	08/14/2020.....	9,482	3,444,114	363.22.....	118,812	.....	.....	.....236,353	.....	.....236,353	152,084	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/16/2017....	08/14/2020.....	3,998	1,425,601	356.55.....	61,814	.....	.....	.....125,281	.....	.....125,281	75,750	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/16/2017....	08/14/2020.....	16,936	6,030,264	356.06.....	265,727	.....	.....	.....538,754	.....	.....538,754	324,102	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2017....	08/28/2020.....	4,556	1,619,558	355.5.....	71,661	.....	.....	.....147,398	.....	.....147,398	87,753	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2017....	08/28/2020.....	22,750	8,098,211	355.96.....	352,858	.....	.....	.....725,891	.....	.....725,891	434,223	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2017....	08/28/2020.....	26,196	9,315,599	355.61.....	410,493	.....	.....	.....844,756	.....	.....844,756	503,498	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2017....	08/28/2020.....	22,938	8,434,462	367.71.....	243,370	.....	.....	.....477,914	.....	.....477,914	316,381	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2017....	08/28/2020.....	83	29,460	355.07.....	1,322	.....	.....	.....2,719	.....	.....2,719	1,611	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2017....	08/28/2020.....	66,186	23,547,577	355.78.....	1,031,836	.....	.....	.....2,123,366	.....	.....2,123,366	1,267,821	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2017....	08/28/2020.....	67,234	24,521,468	364.72.....	788,651	.....	.....	.....1,583,995	.....	.....1,583,995	1,026,034	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2017....	08/28/2020.....	1,013	370,741	365.94.....	11,418	.....	.....	.....22,732	.....	.....22,732	14,861	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2017....	08/28/2020.....	54,563	19,875,046	364.26.....	649,843	.....	.....	.....1,308,743	.....	.....1,308,743	844,688	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2017....	08/28/2020.....	1,866	661,502	354.55.....	30,188	.....	.....	.....62,094	.....	.....62,094	36,599	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2017....	08/28/2020.....	446	162,744	364.53.....	5,273			10,597		10,597	6,854						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2017....	08/28/2020....	547	198,183	362.25.....	6,959	.....	.....	.....14,152	.....	.....14,152	8,984	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2017....	08/28/2020....	160,713	58,350,051	363.07.....	1,991,233	.....	.....	.....4,033,413	.....	.....4,033,413	2,578,278	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2017....	08/28/2020....	2,981	1,078,998	361.95.....	38,307	.....	.....	.....77,961	.....	.....77,961	49,365	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/12/2017....	09/11/2020....	596	214,610	360.....	8,662	.....	.....	.....16,706	.....	.....16,706	10,344	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/12/2017....	09/11/2020....	1,386	497,434	359.....	20,756	.....	.....	.....40,152	.....	.....40,152	24,633	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/12/2017....	09/11/2020....	1,256	452,361	360.14.....	18,163	.....	.....	.....35,032	.....	.....35,032	21,720	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/12/2017....	09/11/2020....	12,643	4,552,994	360.13.....	182,939	.....	.....	.....352,721	.....	.....352,721	218,663	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/12/2017....	09/11/2020....	29,743	10,700,302	359.76.....	435,436	.....	.....	.....840,288	.....	.....840,288	519,167	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/12/2017....	09/11/2020....	31,661	11,759,286	371.41.....	316,612	.....	.....	.....560,214	.....	.....560,214	377,360	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/12/2017....	09/11/2020....	1,151	435,195	377.98.....	9,130	.....	.....	.....14,439	.....	.....14,439	10,013	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/12/2017....	09/11/2020....	1,901	684,386	360.04.....	27,581	.....	.....	.....53,196	.....	.....53,196	32,951	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/12/2017....	09/11/2020....	6,118	2,261,364	369.6.....	65,100	.....	.....	.....117,706	.....	.....117,706	78,451	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/12/2017....	09/11/2020....	58,435	21,027,139	359.84.....	853,146	.....	.....	.....1,646,425	.....	.....1,646,425	1,017,980	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/12/2017....	09/11/2020....	63,352	23,371,853	368.92.....	689,904	.....	.....	.....1,256,248	.....	.....1,256,248	833,730	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/12/2017....	09/11/2020....	4,796	1,770,742	369.18.....	51,753	.....	.....	.....94,023	.....	.....94,023	62,503	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/12/2017....	09/11/2020....	56,483	20,797,778	368.21.....	629,791	.....	.....	.....1,155,283	.....	.....1,155,283	763,197	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/12/2017....	09/11/2020....	15,156	5,571,715	367.62.....	172,326	.....	.....	.....317,923	.....	.....317,923	209,196	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/12/2017....	09/11/2020....	147,370	54,114,389	367.2.....	1,699,180	.....	.....	.....3,146,529	.....	.....3,146,529	2,064,483	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/21/2017....	09/18/2020....	810	287,912	355.53.....	11,475	.....	.....	.....26,176	.....	.....26,176	15,485	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/21/2017....	09/18/2020....	3,768	1,340,964	355.92.....	52,746	.....	.....	.....120,362	.....	.....120,362	71,487	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/21/2017....	09/18/2020....	6,068	2,161,429	356.21.....	84,161	.....	.....	.....192,145	.....	.....192,145	114,456	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/21/2017....	09/18/2020....	18,366	6,551,575	356.73.....	250,507			572,344		572,344	342,708						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/21/2017....	09/18/2020....	11,213	4,129,415	368.27.....	103,720	.....	.....	.....229,123	.....	.....229,123	151,017	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/21/2017....	09/18/2020....	6,706	2,511,143	374.47.....	49,556	.....	.....	.....102,286	.....	.....102,286	69,789	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/21/2017....	09/18/2020....	13,893	4,954,116	356.58.....	190,479	.....	.....	.....434,984	.....	.....434,984	260,071	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/21/2017....	09/18/2020....	15,935	5,827,728	365.71.....	161,266	.....	.....	.....362,056	.....	.....362,056	234,406	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/21/2017....	09/18/2020....	48,818	17,402,787	356.48.....	671,253	.....	.....	.....1,533,151	.....	.....1,533,151	915,736	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/21/2017....	09/18/2020....	35,210	12,882,114	365.87.....	314,069	.....	.....	.....794,867	.....	.....794,867	515,228	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/21/2017....	09/18/2020....	16,059	5,854,582	364.57.....	168,939	.....	.....	.....381,559	.....	.....381,559	244,914	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/21/2017....	09/18/2020....	28,224	10,297,388	364.85.....	294,090	.....	.....	.....663,355	.....	.....663,355	426,711	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/21/2017....	09/18/2020....	25,325	9,212,320	363.76.....	274,019	.....	.....	.....620,617	.....	.....620,617	395,835	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/21/2017....	09/18/2020....	76,478	27,841,153	364.04.....	819,847	.....	.....	.....1,854,400	.....	.....1,854,400	...1,185,382	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/04/2017....	10/02/2020....	153	54,389	355.46.....	2,292	.....	.....	.....4,957	.....	.....4,957	2,918	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/04/2017....	10/02/2020....	13,341	4,732,999	354.76.....	204,257	.....	.....	.....441,207	.....	.....441,207	257,838	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/04/2017....	10/02/2020....	7,316	2,595,488	354.79.....	111,855	.....	.....	.....241,716	.....	.....241,716	141,300	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/04/2017....	10/02/2020....	21,216	7,522,515	354.56.....	326,734	.....	.....	.....705,748	.....	.....705,748	411,582	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/04/2017....	10/02/2020....	10,878	3,987,941	366.6.....	113,351	.....	.....	.....239,031	.....	.....239,031	154,945	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/04/2017....	10/02/2020....	8,976	3,340,302	372.12.....	77,107	.....	.....	.....154,771	.....	.....154,771	103,836	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/04/2017....	10/02/2020....	36,320	12,883,723	354.73.....	556,419	.....	.....	.....1,202,167	.....	.....1,202,167	702,320	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/04/2017....	10/02/2020....	33,045	12,030,577	364.07.....	375,388	.....	.....	.....801,676	.....	.....801,676	509,957	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/04/2017....	10/02/2020....	37,614	13,337,176	354.58.....	578,880	.....	.....	.....1,250,470	.....	.....1,250,470	729,408	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/04/2017....	10/02/2020....	33,095	12,039,361	363.78.....	379,602	.....	.....	.....811,702	.....	.....811,702	515,158	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/04/2017....	10/02/2020....	24,007	8,723,987	363.39.....	278,964	.....	.....	.....597,422	.....	.....597,422	377,986	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/04/2017....	10/02/2020....	39,629	14,382,509	362.93.....	467,225			1,003,000		1,003,000	632,236						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/04/2017....	10/02/2020.....	70,700	25,606,862	362.19.....	854,764	.....	.....	.....1,837,959	.....	.....1,837,959	1,151,487	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/04/2017....	10/02/2020.....	78,802	28,523,136	361.96.....	959,807	.....	.....	.....2,065,464	.....	.....2,065,464	1,291,523	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/05/2017....	04/28/2020.....	2,617	675,906	258.29.....	35,563	.....	.....	.....58,070	.....	.....58,070	41,465	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/05/2017....	04/28/2020.....	18,116	4,768,388	263.22.....	199,453	.....	.....	.....313,675	.....	.....313,675	238,064	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/05/2017....	04/28/2020.....	2,834	748,750	264.24.....	29,809	.....	.....	.....46,233	.....	.....46,233	35,464	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/05/2017....	04/28/2020.....	2,126	561,429	264.06.....	22,558	.....	.....	.....35,064	.....	.....35,064	26,847	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/05/2017....	04/28/2020.....	10,214	2,646,293	259.09.....	134,311	.....	.....	.....218,542	.....	.....218,542	157,762	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/05/2017....	04/28/2020.....	6,086	1,577,647	259.22.....	79,607	.....	.....	.....129,438	.....	.....129,438	93,602	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/05/2017....	05/29/2020.....	496	128,642	259.13.....	6,588	.....	.....	.....10,593	.....	.....10,593	7,564	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/05/2017....	05/29/2020.....	2,136	554,823	259.75.....	27,640	.....	.....	.....44,274	.....	.....44,274	31,869	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/05/2017....	05/29/2020.....	598	158,905	265.55.....	6,026	.....	.....	.....9,031	.....	.....9,031	6,924	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/05/2017....	05/29/2020.....	1,999	530,823	265.49.....	20,194	.....	.....	.....30,290	.....	.....30,290	23,211	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/05/2017....	05/29/2020.....	2,499	662,500	265.12.....	25,663	.....	.....	.....38,738	.....	.....38,738	29,585	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/05/2017....	05/29/2020.....	6,572	1,738,759	264.57.....	69,138	.....	.....	.....105,339	.....	.....105,339	80,029	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/05/2017....	06/30/2020.....	6,396	1,707,551	266.98.....	61,400	.....	.....	.....88,562	.....	.....88,562	67,866	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/05/2017....	06/30/2020.....	1,003	268,484	267.55.....	9,383	.....	.....	.....13,377	.....	.....13,377	10,297	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/05/2017....	07/31/2020.....	963	247,698	257.13.....	14,122	.....	.....	.....22,430	.....	.....22,430	15,272	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/05/2017....	07/31/2020.....	195	50,653	259.92.....	2,559	.....	.....	.....4,008	.....	.....4,008	2,827	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/05/2017....	07/31/2020.....	298	78,842	264.51.....	3,234	.....	.....	.....4,830	.....	.....4,830	3,580	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/05/2017....	07/31/2020.....	851	225,290	264.76.....	9,139	.....	.....	.....13,591	.....	.....13,591	10,096	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/18/2017....	10/16/2020.....	1,268	453,790	357.98.....	19,179	.....	.....	.....38,009	.....	.....38,009	22,829	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/18/2017....	10/16/2020.....	10,125	3,624,101	357.92.....	153,502	.....	.....	.....304,184	.....	.....304,184	182,596	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/18/2017....	10/16/2020....	3,324	1,187,835	357.32.....	51,327	.....	.....	.....101,769	.....	.....101,769	60,743	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/18/2017....	10/16/2020....	26,298	9,400,601	357.46.....	404,468	.....	.....	.....801,573	.....	.....801,573	479,075	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/18/2017....	10/16/2020....	6,124	2,263,059	369.54.....	63,812	.....	.....	.....119,294	.....	.....119,294	78,446	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/18/2017....	10/16/2020....	18,994	7,124,102	375.07.....	163,159	.....	.....	.....285,127	.....	.....285,127	193,118	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/18/2017....	10/16/2020....	62,247	22,258,447	357.58.....	953,631	.....	.....	.....1,890,176	.....	.....1,890,176	1,130,990	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/18/2017....	10/16/2020....	45,986	16,892,659	367.34.....	515,968	.....	.....	.....983,152	.....	.....983,152	637,321	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/18/2017....	10/16/2020....	17,997	6,428,092	357.17.....	279,138	.....	.....	.....553,541	.....	.....553,541	329,916	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/18/2017....	10/16/2020....	15,928	5,843,249	366.85.....	181,581	.....	.....	.....347,395	.....	.....347,395	224,436	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/18/2017....	10/16/2020....	50,419	18,464,118	366.21.....	587,387	.....	.....	.....1,128,236	.....	.....1,128,236	725,611	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/18/2017....	10/16/2020....	10,015	3,672,360	366.69.....	114,771	.....	.....	.....219,841	.....	.....219,841	141,870	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/18/2017....	10/16/2020....	113,713	41,514,181	365.08.....	1,374,785	.....	.....	.....2,659,551	.....	.....2,659,551	1,696,361	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/18/2017....	10/16/2020....	39,086	14,261,813	364.88.....	475,680	.....	.....	.....921,213	.....	.....921,213	586,701	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	10/25/2017....	10/23/2020....	4,706	1,290,115	274.16.....	40,563	.....	.....	.....104,332	.....	.....104,332	85,047	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	10/25/2017....	10/23/2020....	22,080	6,021,761	272.72.....	203,802	.....	.....	.....518,944	.....	.....518,944	417,751	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	10/25/2017....	10/23/2020....	1,071	297,769	277.98.....	7,670	.....	.....	.....20,072	.....	.....20,072	16,861	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	10/25/2017....	10/23/2020....	1,013	268,672	265.29.....	12,973	.....	.....	.....30,959	.....	.....30,959	23,107	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	10/25/2017....	10/23/2020....	1,409	375,252	266.31.....	17,289	.....	.....	.....41,689	.....	.....41,689	31,474	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	10/25/2017....	10/23/2020....	7,373	1,966,067	266.67.....	89,062	.....	.....	.....215,576	.....	.....215,576	163,403	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	10/25/2017....	10/23/2020....	6,475	1,776,804	274.39.....	55,236	.....	.....	.....142,202	.....	.....142,202	116,142	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/02/2017....	10/30/2020....	1,141	408,955	358.33.....	19,105	.....	.....	.....33,859	.....	.....33,859	20,312	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/02/2017....	10/30/2020....	9,801	3,518,021	358.94.....	161,131	.....	.....	.....285,131	.....	.....285,131	172,007	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/02/2017....	10/30/2020....	192	69,000	358.91.....	3,164			5,598		5,598	3,376						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/02/2017....	10/30/2020....	29,824	10,708,857	359.07.....	488,515	.....	.....	.....863,973	.....	.....863,973	521,813	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/02/2017....	10/30/2020....	2,944	1,090,718	370.52.....	33,677	.....	.....	.....55,158	.....	.....55,158	36,304	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/02/2017....	10/30/2020....	14,223	5,355,026	376.51.....	132,841	.....	.....	.....199,858	.....	.....199,858	135,555	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/02/2017....	10/30/2020....	47,762	17,148,321	359.04.....	782,812	.....	.....	.....1,384,964	.....	.....1,384,964	836,248	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/02/2017....	10/30/2020....	53,333	19,652,736	368.49.....	652,265	.....	.....	.....1,090,614	.....	.....1,090,614	708,847	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/02/2017....	10/30/2020....	2,286	820,764	359.11.....	37,392	.....	.....	.....66,124	.....	.....66,124	39,951	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/02/2017....	10/30/2020....	3,897	1,433,385	367.86.....	48,629	.....	.....	.....81,793	.....	.....81,793	52,942	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/02/2017....	10/30/2020....	52,091	19,159,191	367.8.....	651,142	.....	.....	.....1,096,162	.....	.....1,096,162	709,225	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/02/2017....	10/30/2020....	938	344,166	366.93.....	12,062	.....	.....	.....20,448	.....	.....20,448	13,152	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/02/2017....	10/30/2020....	124,183	45,520,696	366.56.....	1,615,627	.....	.....	.....2,747,535	.....	.....2,747,535	1,762,626	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/02/2017....	10/30/2020....	16,492	6,028,827	365.57.....	221,317	.....	.....	.....379,318	.....	.....379,318	241,623	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2017....	11/13/2020....	21,588	8,197,801	379.74.....	156,944	.....	.....	.....257,485	.....	.....257,485	175,938	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2017....	11/13/2020....	48,557	17,606,609	362.6.....	636,577	.....	.....	.....1,249,037	.....	.....1,249,037	773,941	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2017....	11/13/2020....	60,401	22,461,186	371.87.....	581,658	.....	.....	.....1,070,426	.....	.....1,070,426	706,501	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2017....	11/13/2020....	61,401	22,802,653	371.37.....	601,734	.....	.....	.....1,112,944	.....	.....1,112,944	732,510	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2017....	11/13/2020....	144,778	53,518,469	369.66.....	1,504,239	.....	.....	.....2,828,013	.....	.....2,828,013	1,842,608	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2017....	11/13/2020....	312	113,548	363.54.....	3,973	.....	.....	.....7,768	.....	.....7,768	4,849	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2017....	11/13/2020....	12,396	4,492,281	362.4.....	163,626	.....	.....	.....321,128	.....	.....321,128	198,659	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2017....	11/13/2020....	17,122	6,199,512	362.08.....	228,235	.....	.....	.....448,573	.....	.....448,573	276,777	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	11/28/2017....	09/29/2020....	7,461	1,952,516	261.69.....	139,388	.....	.....	.....254,327	.....	.....254,327	182,672	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	11/28/2017....	09/29/2020....	1,897	511,493	269.57.....	26,230	.....	.....	.....50,211	.....	.....50,211	39,453	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	11/28/2017....	09/29/2020....	11,289	3,047,014	269.91.....	153,911			295,082		295,082	232,649						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/28/2017....	09/29/2020....	19,434	5,206,843	267.92.....	287,039	.....	.....	.....553,822	.....	.....553,822	429,782	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/28/2017....	09/29/2020....	10,817	2,964,277	274.04.....	123,927	.....	.....	.....240,763	.....	.....240,763	197,227	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/28/2017....	09/29/2020....	2,335	611,477	261.87.....	43,341	.....	.....	.....79,183	.....	.....79,183	57,003	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/28/2017....	09/29/2020....	2,028	531,735	262.22.....	37,167	.....	.....	.....68,072	.....	.....68,072	49,219	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/29/2017....	11/27/2020....	7,597	2,740,863	360.77.....	116,770	.....	.....	.....208,433	.....	.....208,433	126,633	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/29/2017....	11/27/2020....	33,860	12,180,018	359.72.....	537,015	.....	.....	.....961,845	.....	.....961,845	579,118	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/29/2017....	11/27/2020....	19,327	7,309,089	378.18.....	167,952	.....	.....	.....253,374	.....	.....253,374	171,422	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/29/2017....	11/27/2020....	77,092	27,785,398	360.42.....	1,197,234	.....	.....	.....2,139,933	.....	.....2,139,933	1,296,248	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/29/2017....	11/27/2020....	69,201	25,603,008	369.98.....	795,120	.....	.....	.....1,338,814	.....	.....1,338,814	869,813	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/29/2017....	11/27/2020....	48,532	17,923,176	369.31.....	570,245	.....	.....	.....965,901	.....	.....965,901	624,954	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/29/2017....	11/27/2020....	166,032	61,132,813	368.2.....	2,022,264	.....	.....	.....3,459,500	.....	.....3,459,500	2,222,525	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/29/2017....	11/27/2020....	834	299,084	358.45.....	13,751	.....	.....	.....24,691	.....	.....24,691	14,700	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017....	08/31/2020....	1,045	283,067	270.94.....	16,532	.....	.....	.....26,299	.....	.....26,299	21,098	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017....	08/31/2020....	2,552	661,175	259.07.....	61,184	.....	.....	.....93,712	.....	.....93,712	65,410	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017....	08/31/2020....	2,510	652,137	259.86.....	58,670	.....	.....	.....90,199	.....	.....90,199	63,629	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017....	08/31/2020....	5,261	1,365,033	259.44.....	124,666	.....	.....	.....191,282	.....	.....191,282	134,180	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017....	08/31/2020....	754	202,107	268.1.....	13,274	.....	.....	.....21,033	.....	.....21,033	16,391	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017....	08/31/2020....	10,823	2,878,215	265.94.....	206,051	.....	.....	.....330,146	.....	.....330,146	252,512	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017....	08/31/2020....	3,036	789,717	260.15.....	70,309	.....	.....	.....108,240	.....	.....108,240	76,651	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017....	08/31/2020....	358	95,449	266.84.....	6,594	.....	.....	.....10,416	.....	.....10,416	8,006	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017....	08/31/2020....	10,392	2,780,065	267.52.....	186,916	.....	.....	.....295,761	.....	.....295,761	229,042	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017....	08/31/2020....	18,406	4,884,675	265.38.....	357,438	.....	.....	.....571,764	.....	.....571,764	434,574	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017....	08/31/2020....	128	33,880	265.1.....	2,506	.....	.....	.....3,937	.....	.....3,937	2,967	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017....	08/31/2020....	2,481	656,737	264.76.....	49,227	.....	.....	.....77,244	.....	.....77,244	57,966	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017....	08/31/2020....	125	32,380	260.06.....	2,892	.....	.....	.....4,451	.....	.....4,451	3,148	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	06/30/2020....	1,139	294,342	258.44.....	26,180	.....	.....	.....42,746	.....	.....42,746	29,937	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	06/30/2020....	4,637	1,231,265	265.53.....	83,062	.....	.....	.....141,638	.....	.....141,638	108,891	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	06/30/2020....	352	90,672	257.35.....	8,393	.....	.....	.....13,604	.....	.....13,604	9,379	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	06/30/2020....	8,058	2,076,804	257.74.....	189,525	.....	.....	.....311,373	.....	.....311,373	216,927	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	06/30/2020....	4,465	1,151,372	257.85.....	104,651	.....	.....	.....170,197	.....	.....170,197	118,195	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	06/30/2020....	4,497	1,189,166	264.43.....	83,906	.....	.....	.....142,219	.....	.....142,219	107,884	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	06/30/2020....	1,071	283,105	264.34.....	20,048	.....	.....	.....33,964	.....	.....33,964	25,736	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	06/30/2020....	4,941	1,314,772	266.11.....	86,594	.....	.....	.....148,105	.....	.....148,105	114,649	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	06/30/2020....	13,884	3,659,448	263.57.....	267,290	.....	.....	.....455,475	.....	.....455,475	342,975	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	06/30/2020....	7,570	1,991,400	263.08.....	148,318	.....	.....	.....249,441	.....	.....249,441	186,030	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	06/30/2020....	89	22,966	258.39.....	2,046	.....	.....	.....3,340	.....	.....3,340	2,338	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	06/30/2020....	1,009	260,198	257.91.....	23,598	.....	.....	.....38,394	.....	.....38,394	26,686	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	07/31/2020....	3,417	925,098	270.7.....	50,678	.....	.....	.....87,012	.....	.....87,012	70,222	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	07/31/2020....	874	224,817	257.31.....	20,970	.....	.....	.....33,684	.....	.....33,684	23,079	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	07/31/2020....	95	24,629	257.95.....	2,245	.....	.....	.....3,621	.....	.....3,621	2,503	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	07/31/2020....	5,948	1,530,712	257.33.....	142,676	.....	.....	.....229,208	.....	.....229,208	157,088	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	07/31/2020....	8,486	2,239,132	263.86.....	163,140	.....	.....	.....272,440	.....	.....272,440	203,715	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	07/31/2020....	8,244	2,181,121	264.58.....	154,421	.....	.....	.....258,851	.....	.....258,851	195,266	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	07/31/2020....	15,667	4,126,303	263.38.....	306,388	.....	.....	.....515,618	.....	.....515,618	384,608	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	07/31/2020....	3,212	829,043	258.1.....	75,157	.....	.....	.....121,328	.....	.....121,328	84,062	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	07/31/2020....	5,236	1,351,226	258.07.....	122,628	.....	.....	.....197,925	.....	.....197,925	137,074	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	07/31/2020....	2,884	764,611	265.13.....	52,950	.....	.....	.....89,004	.....	.....89,004	67,586	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	07/31/2020....	162	41,827	257.95.....	3,812	.....	.....	.....6,149	.....	.....6,149	4,251	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	07/31/2020....	1,702	453,972	266.73.....	29,448	.....	.....	.....49,870	.....	.....49,870	38,582	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	07/31/2020....	1,875	500,347	266.87.....	32,269	.....	.....	.....54,679	.....	.....54,679	42,370	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	07/31/2020....	5,590	1,478,138	264.44.....	105,238	.....	.....	.....176,280	.....	.....176,280	132,753	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/06/2017....	09/30/2020....	387	102,349	264.23.....	5,078	.....	.....	.....6,433	.....	.....6,433	4,655	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/06/2017....	09/30/2020....	127	34,269	269.58.....	1,336	.....	.....	.....1,527	.....	.....1,527	1,154	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/06/2017....	10/30/2020....	512	138,133	269.58.....	5,457	.....	.....	.....6,231	.....	.....6,231	4,664	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/06/2017....	11/30/2020....	528	145,233	275.11.....	4,487	.....	.....	.....4,418	.....	.....4,418	3,384	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	01/31/2020....	282	68,258	242.35.....	10,101	.....	.....	.....15,239	.....	.....15,239	8,404	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	01/31/2020....	1,396	337,449	241.8.....	50,751	.....	.....	.....76,277	.....	.....76,277	41,682	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	01/31/2020....	753	181,839	241.54.....	27,557	.....	.....	.....41,343	.....	.....41,343	22,496	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	01/31/2020....	2,021	499,090	246.98.....	64,029	.....	.....	.....99,997	.....	.....99,997	59,615	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	02/28/2020....	515	128,351	249.38.....	15,276	.....	.....	.....24,177	.....	.....24,177	14,972	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	02/28/2020....	433	108,060	249.36.....	12,870	.....	.....	.....20,365	.....	.....20,365	12,607	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	02/28/2020....	3,897	958,908	246.07.....	126,988	.....	.....	.....195,917	.....	.....195,917	114,750	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	02/28/2020....	1,136	287,689	253.33.....	29,898	.....	.....	.....48,875	.....	.....48,875	32,330	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	02/28/2020....	3,567	903,338	253.27.....	94,079	.....	.....	.....153,716	.....	.....153,716	101,581	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	02/28/2020....	4,907	1,229,814	250.63.....	140,361	.....	.....	.....224,388	.....	.....224,388	141,900	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	03/31/2020....	917	230,531	251.32.....	25,819	.....	.....	.....41,197	.....	.....41,197	26,244	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	03/31/2020....	3,686	921,484	250.01.....	107,850	.....	.....	.....170,342	.....	.....170,342	106,200	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	03/31/2020....	10,505	2,624,229	249.81.....	309,182	.....	.....	.....490,775	.....	.....490,775	306,174	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	03/31/2020....	5,034	1,296,361	257.54.....	116,191	.....	.....	.....194,913	.....	.....194,913	137,115	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	03/31/2020....	3,994	1,027,467	257.25.....	93,101	.....	.....	.....155,810	.....	.....155,810	109,121	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	03/31/2020....	16,272	4,151,719	255.15.....	406,499	.....	.....	.....673,240	.....	.....673,240	457,710	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	04/28/2020....	893	224,999	251.88.....	24,826	.....	.....	.....39,507	.....	.....39,507	25,295	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	04/28/2020....	2,575	643,524	249.92.....	75,820	.....	.....	.....118,899	.....	.....118,899	73,753	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	04/28/2020....	790	197,761	250.34.....	22,979	.....	.....	.....36,147	.....	.....36,147	22,576	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	04/28/2020....	4,659	1,165,338	250.1.....	136,488	.....	.....	.....214,321	.....	.....214,321	133,333	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	04/28/2020....	2,843	731,171	257.19.....	66,800	.....	.....	.....110,726	.....	.....110,726	77,040	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	04/28/2020....	6,322	1,629,717	257.79.....	145,594	.....	.....	.....242,458	.....	.....242,458	170,226	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	04/28/2020....	2,165	557,412	257.42.....	50,491	.....	.....	.....83,843	.....	.....83,843	58,538	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	04/28/2020....	15,899	4,052,494	254.89.....	402,596	.....	.....	.....659,834	.....	.....659,834	444,533	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	05/29/2020....	93	23,749	255.64.....	2,310	.....	.....	.....3,752	.....	.....3,752	2,535	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	05/29/2020....	2,933	744,763	253.94.....	76,929	.....	.....	.....123,384	.....	.....123,384	81,242	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	05/29/2020....	1,953	505,801	259.....	43,478	.....	.....	.....72,356	.....	.....72,356	51,390	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	05/29/2020....	2,823	716,190	253.7.....	74,598	.....	.....	.....119,435	.....	.....119,435	78,350	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	05/29/2020....	2,474	625,632	252.9.....	66,988	.....	.....	.....106,629	.....	.....106,629	69,083	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	05/29/2020....	223	57,890	259.62.....	4,860	.....	.....	.....8,125	.....	.....8,125	5,822	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	05/29/2020....	6,644	1,682,015	253.15.....	178,559	.....	.....	.....287,834	.....	.....287,834	188,294	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	05/29/2020....	4,699	1,229,585	261.65.....	95,413	.....	.....	.....161,787	.....	.....161,787	119,242	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	05/29/2020....	3,711	963,797	259.71.....	80,640			134,886		134,886	96,777						3.....

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/07/2017....	05/29/2020....	3,971	1,041,226	262.22.....	78,993	.....	.....	.....134,467	.....	.....134,467	99,869	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/07/2017....	05/29/2020....	6,754	1,764,087	261.21.....	139,277	.....	.....	.....235,444	.....	.....235,444	172,491	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/07/2017....	05/29/2020....	1,657	426,944	257.65.....	38,600	.....	.....	.....63,613	.....	.....63,613	44,303	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/07/2017....	05/29/2020....	16,932	4,379,719	258.66.....	381,331	.....	.....	.....639,941	.....	.....639,941	454,316	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2017....	12/11/2020....	1,502	542,525	361.31.....	23,334	.....	.....	.....40,500	.....	.....40,500	24,608	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2017....	12/11/2020....	10,016	3,619,141	361.35.....	155,442	.....	.....	.....269,779	.....	.....269,779	163,972	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2017....	12/11/2020....	28,672	10,354,961	361.15.....	447,860	.....	.....	.....777,545	.....	.....777,545	471,809	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2017....	12/11/2020....	16,527	6,266,273	379.15.....	143,456	.....	.....	.....207,866	.....	.....207,866	140,529	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2017....	12/11/2020....	39,021	14,115,821	361.75.....	598,581	.....	.....	.....1,036,845	.....	.....1,036,845	632,267	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2017....	12/11/2020....	54,860	20,368,603	371.28.....	622,667	.....	.....	.....1,007,962	.....	.....1,007,962	656,789	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2017....	12/11/2020....	48,304	17,884,003	370.24.....	567,570	.....	.....	.....928,104	.....	.....928,104	601,079	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2017....	12/11/2020....	163,710	60,423,643	369.09.....	1,997,259	.....	.....	.....3,300,564	.....	.....3,300,564	2,122,521	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/14/2017....	11/27/2020....	51	13,639	269.54.....	833	.....	.....	.....1,339	.....	.....1,339	1,037	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/14/2017....	11/27/2020....	1,506	424,267	281.8.....	15,063	.....	.....	.....23,498	.....	.....23,498	20,075	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/14/2017....	11/27/2020....	387	103,979	269.02.....	6,483	.....	.....	.....10,419	.....	.....10,419	8,029	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/14/2017....	11/27/2020....	2,195	591,478	269.52.....	36,138	.....	.....	.....58,123	.....	.....58,123	45,015	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/14/2017....	11/27/2020....	10,921	2,945,845	269.75.....	178,301	.....	.....	.....286,872	.....	.....286,872	222,679	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/14/2017....	11/27/2020....	10,621	2,946,011	277.37.....	128,486	.....	.....	.....205,333	.....	.....205,333	170,215	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/14/2017....	11/27/2020....	8,518	2,373,284	278.63.....	97,737	.....	.....	.....155,393	.....	.....155,393	129,999	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/14/2017....	11/27/2020....	20,909	5,774,169	276.16.....	265,868	.....	.....	.....434,831	.....	.....434,831	358,645	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/14/2017....	12/11/2020....	79	21,781	277.18.....	965	.....	.....	.....1,533	.....	.....1,533	1,265	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/14/2017....	12/11/2020....	541	156,633	289.75.....	3,777	.....	.....	.....5,344	.....	.....5,344	4,742	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017....	12/11/2020....	886	244,886	276.52.....	11,168	.....	.....	.....17,788	.....	.....17,788	14,599	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017....	12/11/2020....	2,191	605,211	276.24.....	27,945	.....	.....	.....44,543	.....	.....44,543	36,478	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017....	12/11/2020....	3,675	1,018,520	277.14.....	45,184	.....	.....	.....71,832	.....	.....71,832	59,234	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017....	12/11/2020....	5,249	1,497,146	285.25.....	45,351	.....	.....	.....68,245	.....	.....68,245	59,277	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017....	12/11/2020....	3,133	891,996	284.71.....	27,748	.....	.....	.....41,993	.....	.....41,993	36,369	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017....	12/11/2020....	14,461	4,094,714	283.16.....	137,343	.....	.....	.....210,876	.....	.....210,876	181,034	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/28/2017....	12/24/2020....	14,008	5,343,114	381.42.....	122,014	.....	.....	.....157,430	.....	.....157,430	106,837	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/28/2017....	12/24/2020....	67,725	24,637,805	363.79.....	1,047,034	.....	.....	.....1,678,040	.....	.....1,678,040	1,035,592	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/28/2017....	12/24/2020....	72,970	27,248,390	373.42.....	834,045	.....	.....	.....1,224,762	.....	.....1,224,762	803,991	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/28/2017....	12/24/2020....	55,107	20,560,035	373.09.....	636,491	.....	.....	.....938,875	.....	.....938,875	615,259	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/28/2017....	12/24/2020....	175,557	65,180,714	371.28.....	2,150,570	.....	.....	.....3,239,553	.....	.....3,239,553	2,101,880	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/28/2017....	12/24/2020....	73	26,628	363.37.....	1,148	.....	.....	.....1,843	.....	.....1,843	1,134	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/28/2017....	12/24/2020....	17,719	6,446,346	363.81.....	273,758	.....	.....	.....438,712	.....	.....438,712	270,790	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/28/2017....	12/24/2020....	34,342	12,488,312	363.65.....	532,981	.....	.....	.....855,151	.....	.....855,151	527,187	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/10/2018....	01/09/2020....	2,009	735,040	365.87.....	26,740	.....	.....	.....44,665	.....	.....44,665	32,674	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/10/2018....	01/09/2020....	936	343,385	366.99.....	11,930	.....	.....	.....19,755	.....	.....19,755	14,601	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/10/2018....	01/09/2020....	1,761	644,578	365.99.....	23,336	.....	.....	.....38,944	.....	.....38,944	28,521	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/10/2018....	01/09/2020....	4,650	1,741,576	374.53.....	43,757	.....	.....	.....63,130	.....	.....63,130	48,972	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/10/2018....	01/09/2020....	7,988	3,006,211	376.34.....	69,576	.....	.....	.....93,996	.....	.....93,996	73,188	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/10/2018....	01/09/2020....	9,220	3,451,611	374.38.....	87,309	.....	.....	.....126,549	.....	.....126,549	98,120	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/10/2018....	01/08/2021....	16,483	6,342,352	384.78.....	149,172	.....	.....	.....155,293	.....	.....155,293	105,928	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/10/2018....	01/08/2021....	46,149	16,909,744	366.42.....	749,452	.....	.....	.....1,040,512	.....	.....1,040,512	651,423	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/10/2018....	01/08/2021....	53,157	20,005,675	376.35.....	636,822	.....	.....	.....783,503	.....	.....783,503	519,186	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/10/2018....	01/08/2021....	40,838	15,346,689	375.79.....	497,821	.....	.....	.....618,259	.....	.....618,259	408,642	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/10/2018....	01/08/2021....	124,477	46,610,469	374.45.....	1,583,349	.....	.....	.....2,006,240	.....	.....2,006,240	1,317,543	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/10/2018....	01/08/2021....	59	21,861	368.78.....	898	.....	.....	.....1,219	.....	.....1,219	775	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/10/2018....	01/08/2021....	15,791	5,784,310	366.31.....	257,231	.....	.....	.....357,518	.....	.....357,518	223,657	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/10/2018....	01/08/2021....	34,286	12,564,334	366.46.....	556,114	.....	.....	.....771,870	.....	.....771,870	483,371	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/17/2018....	01/16/2020....	876	244,451	279.21.....	10,169	.....	.....	.....15,348	.....	.....15,348	14,080	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/17/2018....	01/16/2020....	379	108,962	287.72.....	2,834	.....	.....	.....3,604	.....	.....3,604	3,435	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/17/2018....	01/16/2020....	331	92,831	280.55.....	3,602	.....	.....	.....5,373	.....	.....5,373	4,969	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/17/2018....	01/16/2020....	1,183	338,698	286.21.....	9,619	.....	.....	.....12,884	.....	.....12,884	12,221	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/17/2018....	01/16/2020....	450	130,934	290.7.....	2,846	.....	.....	.....3,127	.....	.....3,127	3,000	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/17/2018....	01/16/2020....	3,307	951,070	287.58.....	24,941	.....	.....	.....31,890	.....	.....31,890	30,379	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/17/2018....	01/16/2020....	4,217	1,213,849	287.82.....	31,385	.....	.....	.....39,761	.....	.....39,761	37,903	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/17/2018....	01/15/2021....	1,603	466,193	290.84.....	13,770	.....	.....	.....15,095	.....	.....15,095	13,357	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/17/2018....	01/15/2021....	1,225	340,516	277.9.....	18,035	.....	.....	.....23,285	.....	.....23,285	19,158	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/17/2018....	01/15/2021....	1,656	461,605	278.73.....	23,614	.....	.....	.....30,314	.....	.....30,314	25,091	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/17/2018....	01/15/2021....	111	32,389	290.95.....	952	.....	.....	.....1,041	.....	.....1,041	921	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/17/2018....	01/15/2021....	775	217,351	280.55.....	10,290	.....	.....	.....13,019	.....	.....13,019	10,911	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/17/2018....	01/15/2021....	10,979	3,061,754	278.88.....	155,641	.....	.....	.....199,585	.....	.....199,585	165,373	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/17/2018....	01/15/2021....	11,596	3,320,867	286.39.....	121,152	.....	.....	.....143,249	.....	.....143,249	124,190	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/17/2018....	01/15/2021....	2,732	786,244	287.82.....	26,834	.....	.....	.....31,044	.....	.....31,044	27,105	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/17/2018....	01/15/2021....	12,403	3,559,666	286.99.....	126,299			148,005		148,005	128,700						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/17/2018....	01/15/2021....	24,866	7,088,573	285.07.....	274,745	.....	.....	.....332,644	.....	.....332,644	286,648	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/17/2018....	01/15/2021....	1,234	356,456	288.75.....	11,642	.....	.....	.....13,264	.....	.....13,264	11,632	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/17/2018....	01/15/2021....	2,973	852,914	286.85.....	30,460	.....	.....	.....35,770	.....	.....35,770	31,083	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/17/2018....	01/15/2021....	1,502	421,366	280.55.....	19,949	.....	.....	.....25,240	.....	.....25,240	21,153	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2018....	01/22/2020....	246	91,186	370.78.....	3,441	.....	.....	.....4,259	.....	.....4,259	3,214	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2018....	01/22/2020....	67	24,964	371.16.....	928	.....	.....	.....1,139	.....	.....1,139	862	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2018....	01/22/2020....	128	47,455	370.42.....	1,817	.....	.....	.....2,265	.....	.....2,265	1,706	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2018....	01/22/2020....	2,508	933,124	372.01.....	33,536	.....	.....	.....40,355	.....	.....40,355	30,675	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2018....	01/22/2020....	7,787	2,954,279	379.37.....	77,951	.....	.....	.....68,416	.....	.....68,416	52,310	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2018....	01/22/2020....	497	188,412	379.13.....	5,024	.....	.....	.....4,482	.....	.....4,482	3,432	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2018....	01/22/2020....	12,280	4,653,312	378.92.....	125,261	.....	.....	.....113,268	.....	.....113,268	86,817	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2018....	01/22/2020....	12,851	4,886,241	380.22.....	124,270	.....	.....	.....102,384	.....	.....102,384	77,789	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2018....	01/22/2021....	1,538	569,101	370.07.....	26,989	.....	.....	.....30,130	.....	.....30,130	19,230	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2018....	01/22/2021....	8,506	3,158,787	371.38.....	143,744	.....	.....	.....157,810	.....	.....157,810	101,499	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2018....	01/22/2021....	10,122	3,748,504	370.34.....	176,220	.....	.....	.....196,128	.....	.....196,128	125,378	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2018....	01/22/2021....	3,968	1,539,936	388.08.....	40,117	.....	.....	.....31,179	.....	.....31,179	21,338	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2018....	01/22/2021....	10,898	4,245,273	389.53.....	104,952	.....	.....	.....78,235	.....	.....78,235	53,659	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2018....	01/22/2021....	10,615	3,948,849	371.99.....	176,323	.....	.....	.....191,910	.....	.....191,910	123,858	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2018....	01/22/2021....	10,882	4,029,946	370.33.....	189,565	.....	.....	.....210,946	.....	.....210,946	134,842	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2018....	01/22/2021....	14,285	5,434,412	380.43.....	184,418	.....	.....	.....173,154	.....	.....173,154	116,149	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2018....	01/22/2021....	38,772	14,421,036	371.94.....	645,174	.....	.....	.....702,444	.....	.....702,444	453,228	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2018....	01/22/2021....	39,803	15,177,126	381.31.....	499,921	.....	.....	.....460,647	.....	.....460,647	309,934	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/23/2018....	01/22/2021....	9,819	3,728,886	379.76.....	129,415	.....	.....	.....123,215	.....	.....123,215	82,450	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/23/2018....	01/22/2021....	33,068	12,587,589	380.66.....	423,929	.....	.....	.....396,045	.....	.....396,045	265,877	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/23/2018....	01/22/2021....	34,920	13,199,866	378.....	485,741	.....	.....	.....478,750	.....	.....478,750	318,150	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/23/2018....	01/22/2021....	90,637	34,395,926	379.49.....	1,204,569	.....	.....	.....1,153,176	.....	.....1,153,176	770,872	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/23/2018....	01/22/2021....	555	205,927	371.16.....	9,437	.....	.....	.....10,390	.....	.....10,390	6,674	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/31/2018....	01/30/2020....	103	28,791	279.63.....	889	.....	.....	.....216	.....	.....216	169	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/31/2018....	01/30/2020....	80,219	22,860,060	284.97.....	515,809	.....	.....	.....21,978	.....	.....21,978	6,384	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/31/2018....	01/30/2020....	3,445	962,908	279.5.....	29,938	.....	.....	.....7,503	.....	.....7,503	5,896	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/31/2018....	01/30/2020....	2,650	772,827	291.59.....	11,423	.....	.....	.....10	.....	.....10	(148)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/31/2018....	01/30/2020....	3,730	1,041,156	279.11.....	33,087	.....	.....	.....9,032	.....	.....9,032	7,186	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/31/2018....	01/30/2020....	13,935	3,880,156	278.45.....	127,922	.....	.....	.....39,935	.....	.....39,935	32,327	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/31/2018....	01/30/2020....	18,493	5,312,299	287.26.....	104,116	.....	.....	.....1,466	.....	.....1,466	(958)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/31/2018....	01/30/2020....	26,191	7,507,383	286.64.....	152,955	.....	.....	.....2,974	.....	.....2,974	(852)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/31/2018....	01/30/2020....	42,399	12,096,415	285.3.....	267,537	.....	.....	.....9,858	.....	.....9,858	2,063	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/31/2018....	01/30/2020....	591	167,703	283.55.....	4,128	.....	.....	.....311	.....	.....311	165	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/05/2018....	01/31/2020....	585	219,153	374.78.....	4,403	.....	.....	.....7,793	.....	.....7,793	5,950	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/05/2018....	01/31/2020....	3,041	1,131,178	372.01.....	25,907	.....	.....	.....48,900	.....	.....48,900	36,941	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/05/2018....	01/31/2020....	3,779	1,435,359	379.83.....	22,485	.....	.....	.....31,856	.....	.....31,856	24,142	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/05/2018....	01/31/2020....	14,364	5,459,390	380.07.....	84,461	.....	.....	.....117,885	.....	.....117,885	89,190	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/05/2018....	01/31/2020....	12,065	4,600,669	381.31.....	66,842	.....	.....	.....85,434	.....	.....85,434	63,911	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/05/2018....	02/02/2021....	52,223	19,476,613	372.95.....	594,299	.....	.....	.....909,518	.....	.....909,518	588,064	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/05/2018....	02/02/2021....	78,403	30,034,591	383.08.....	631,144	.....	.....	.....832,509	.....	.....832,509	561,567	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/05/2018....	02/02/2021....	38,576	14,689,210	380.79.....	336,765	.....	.....	.....462,665	.....	.....462,665	309,769	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/05/2018....	02/02/2021....	118,132	45,003,525	380.96.....	1,024,203	.....	.....	.....1,404,377	.....	.....1,404,377	940,835	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/05/2018....	02/02/2021....	413	154,212	373.44.....	4,625	.....	.....	.....7,040	.....	.....7,040	4,564	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/05/2018....	02/02/2021....	9,935	3,709,020	373.32.....	111,672	.....	.....	.....170,261	.....	.....170,261	110,303	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/05/2018....	02/02/2021....	13,258	5,177,627	390.53.....	81,139	.....	.....	.....90,711	.....	.....90,711	62,155	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/05/2018....	02/02/2021....	25,511	9,532,958	373.68.....	283,427	.....	.....	.....430,312	.....	.....430,312	279,301	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2018....	02/14/2020....	2,198	787,616	358.31.....	25,367	.....	.....	.....65,372	.....	.....65,372	43,242	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2018....	02/14/2020....	3,061	1,095,444	357.87.....	35,936	.....	.....	.....92,378	.....	.....92,378	60,779	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2018....	02/14/2020....	6,410	2,340,141	365.08.....	55,510	.....	.....	.....147,328	.....	.....147,328	104,834	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2018....	02/14/2020....	458	168,504	367.76.....	3,519	.....	.....	.....9,306	.....	.....9,306	6,776	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2018....	02/14/2020....	18,394	6,709,701	364.78.....	161,498	.....	.....	.....428,276	.....	.....428,276	303,894	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2018....	02/14/2020....	15,897	5,810,734	365.52.....	135,126	.....	.....	.....358,408	.....	.....358,408	256,065	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2018....	02/12/2021....	20,641	7,386,637	357.87.....	306,100	.....	.....	.....624,428	.....	.....624,428	361,696	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2018....	02/12/2021....	48,195	17,248,616	357.89.....	714,254	.....	.....	.....1,457,143	.....	.....1,457,143	844,189	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2018....	02/12/2021....	55,795	20,466,234	366.81.....	621,558	.....	.....	.....1,248,312	.....	.....1,248,312	775,147	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2018....	02/12/2021....	43,012	15,744,722	366.05.....	491,633	.....	.....	.....989,819	.....	.....989,819	611,432	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2018....	02/12/2021....	126,304	46,138,734	365.3.....	1,479,016	.....	.....	.....2,987,030	.....	.....2,987,030	1,835,427	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2018....	02/12/2021....	625	224,039	358.72.....	9,025	.....	.....	.....18,408	.....	.....18,408	10,741	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2018....	02/12/2021....	6,430	2,301,608	357.95.....	95,164	.....	.....	.....194,050	.....	.....194,050	112,481	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2018....	02/12/2021....	11,761	4,409,083	374.9.....	99,143	.....	.....	.....188,648	.....	.....188,648	122,834	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2018....	01/31/2020....	498	141,746	284.38.....	2,811	.....	.....	.....6,337	.....	.....6,337	5,949	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2018....	01/31/2020....	34	9,750	284.93.....	186	.....	.....	.....418	.....	.....418	393	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	01/31/2020....	1,937	549,671	283.76.....	11,347	.....	.....	.....25,736	.....	.....25,736	24,095	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	01/31/2020....	4,622	1,356,931	293.6.....	14,132	.....	.....	.....23,610	.....	.....23,610	22,711	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	01/31/2020....	273	80,278	293.63.....	834	.....	.....	.....1,391	.....	.....1,391	1,338	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	01/31/2020....	4,443	1,294,979	291.44.....	15,802	.....	.....	.....29,636	.....	.....29,636	28,413	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	01/31/2020....	141	41,708	295.82.....	367	.....	.....	.....523	.....	.....523	504	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/20/2020....	294	80,599	273.95.....	3,036	.....	.....	.....6,662	.....	.....6,662	5,811	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/20/2020....	2,839	801,955	282.45.....	18,393	.....	.....	.....41,233	.....	.....41,233	38,149	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/20/2020....	536	150,280	280.17.....	3,964	.....	.....	.....8,934	.....	.....8,934	8,162	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/20/2020....	589	166,636	282.76.....	3,749	.....	.....	.....8,389	.....	.....8,389	7,774	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/20/2020....	475	132,816	279.89.....	3,562	.....	.....	.....8,030	.....	.....8,030	7,323	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/20/2020....	141	39,721	281.03.....	994	.....	.....	.....2,240	.....	.....2,240	2,057	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/20/2020....	3,136	884,206	281.94.....	20,932	.....	.....	.....47,032	.....	.....47,032	43,399	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/20/2020....	535	150,078	280.41.....	3,901	.....	.....	.....8,794	.....	.....8,794	8,046	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/02/2021....	1,006	298,723	297.08.....	4,140	.....	.....	.....6,194	.....	.....6,194	5,583	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/02/2021....	1,408	400,192	284.28.....	11,172	.....	.....	.....19,711	.....	.....19,711	16,836	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/02/2021....	2,189	622,931	284.62.....	17,091	.....	.....	.....30,090	.....	.....30,090	25,750	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/02/2021....	6,317	1,795,264	284.21.....	50,294	.....	.....	.....88,778	.....	.....88,778	75,799	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/02/2021....	11,459	3,341,350	291.59.....	63,285	.....	.....	.....103,904	.....	.....103,904	91,875	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/02/2021....	6,647	1,950,171	293.4.....	33,388	.....	.....	.....53,366	.....	.....53,366	47,515	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/02/2021....	15,386	4,478,827	291.1.....	87,151	.....	.....	.....144,036	.....	.....144,036	127,109	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/19/2021....	832	236,143	283.7.....	6,869	.....	.....	.....12,007	.....	.....12,007	10,173	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/19/2021....	1,018	278,399	273.46.....	13,117			23,314		23,314	18,367						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2018....	02/19/2021....	9,447	2,588,219	273.97.....	119,222	.....	.....	.....212,068	.....	.....212,068	167,790	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2018....	02/19/2021....	1,062	291,708	274.74.....	12,983	.....	.....	.....23,114	.....	.....23,114	18,404	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2018....	02/19/2021....	1,274	362,262	284.41.....	10,168	.....	.....	.....17,702	.....	.....17,702	15,059	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2018....	02/19/2021....	8,711	2,445,262	280.71.....	82,398	.....	.....	.....145,837	.....	.....145,837	121,307	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2018....	02/19/2021....	3,699	1,016,358	274.75.....	45,214	.....	.....	.....80,496	.....	.....80,496	64,101	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2018....	02/19/2021....	4,729	1,339,115	283.19.....	39,955	.....	.....	.....70,029	.....	.....70,029	59,156	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2018....	02/19/2021....	5,171	1,456,244	281.6.....	46,994	.....	.....	.....82,930	.....	.....82,930	69,377	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2018....	02/19/2021....	15,297	4,280,808	279.84.....	150,412	.....	.....	.....266,839	.....	.....266,839	220,679	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2018....	02/19/2021....	3,557	1,003,021	282.02.....	31,709	.....	.....	.....55,868	.....	.....55,868	46,860	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2018....	02/19/2021....	11,263	3,157,711	280.35.....	108,269	.....	.....	.....191,822	.....	.....191,822	159,180	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2018....	02/26/2020....	847	315,606	372.48.....	6,262	.....	.....	.....13,253	.....	.....13,253	9,864	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2018....	02/26/2020....	4,355	1,573,005	361.22.....	52,082	.....	.....	.....116,817	.....	.....116,817	79,458	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2018....	02/26/2020....	3,427	1,238,032	361.29.....	40,846	.....	.....	.....91,684	.....	.....91,684	62,410	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2018....	02/26/2020....	13,420	4,920,133	366.64.....	128,425	.....	.....	.....287,482	.....	.....287,482	206,005	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2018....	02/26/2020....	11,404	4,199,585	368.27.....	101,720	.....	.....	.....225,804	.....	.....225,804	163,886	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2018....	02/26/2020....	11,339	4,146,266	365.68.....	112,932	.....	.....	.....253,742	.....	.....253,742	180,342	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2018....	02/26/2021....	43,595	15,719,395	360.58.....	670,051	.....	.....	.....1,213,102	.....	.....1,213,102	716,107	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2018....	02/26/2021....	62,447	22,999,902	368.31.....	753,737	.....	.....	.....1,324,084	.....	.....1,324,084	826,876	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2018....	02/26/2021....	45,084	16,595,113	368.09.....	548,226	.....	.....	.....964,022	.....	.....964,022	601,166	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2018....	02/26/2021....	167,998	61,739,272	367.5.....	2,081,495	.....	.....	.....3,673,530	.....	.....3,673,530	2,281,985	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2018....	02/26/2021....	14,034	5,069,091	361.21.....	211,627	.....	.....	.....382,628	.....	.....382,628	227,017	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2018....	02/26/2021....	27,986	10,092,728	360.63.....	429,311			777,520		777,520	459,164						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/27/2018....	02/26/2021....	12,941	4,846,742	374.52.....	127,083	.....	.....	.....212,438	.....	.....212,438	137,483	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2018....	02/28/2020....	849	231,163	272.2.....	5,495	.....	.....	.....7,238	.....	.....7,238	6,029	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2018....	02/28/2020....	97	26,641	274.39.....	551	.....	.....	.....636	.....	.....636	531	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2018....	02/28/2020....	383	104,018	271.56.....	2,570	.....	.....	.....3,495	.....	.....3,495	2,905	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2018....	02/28/2020....	57	15,701	275.9.....	294	.....	.....	.....301	.....	.....301	251	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2018....	02/28/2020....	1,785	484,346	271.4.....	12,100	.....	.....	.....16,554	.....	.....16,554	13,753	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2018....	02/28/2020....	679	196,172	288.82.....	1,433	.....	.....	.....126	.....	.....126	41	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2018....	02/28/2020....	5,483	1,487,188	271.25.....	37,502	.....	.....	.....51,638	.....	.....51,638	42,877	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2018....	02/28/2020....	5,945	1,684,530	283.35.....	18,667	.....	.....	.....6,688	.....	.....6,688	4,885	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2018....	02/28/2020....	15,169	4,116,005	271.35.....	103,147	.....	.....	.....141,420	.....	.....141,420	117,472	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2018....	02/28/2020....	16,756	4,716,777	281.5.....	59,818	.....	.....	.....30,252	.....	.....30,252	23,519	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2018....	02/28/2020....	22,357	6,278,952	280.85.....	83,391	.....	.....	.....46,954	.....	.....46,954	37,061	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2018....	02/28/2020....	60,183	16,833,182	279.7.....	242,537	.....	.....	.....162,198	.....	.....162,198	130,704	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2018....	02/26/2021....	145	39,303	271.69.....	1,302	.....	.....	.....1,621	.....	.....1,621	1,188	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2018....	02/26/2021....	1,920	547,298	284.98.....	9,218	.....	.....	.....7,777	.....	.....7,777	6,035	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2018....	02/26/2021....	519	146,209	281.61.....	2,949	.....	.....	.....2,823	.....	.....2,823	2,171	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/12/2018....	03/09/2020....	6,201	2,222,594	358.45.....	72,485	.....	.....	.....183,368	.....	.....183,368	120,240	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/12/2018....	03/09/2020....	55	20,313	367.79.....	433	.....	.....	.....1,120	.....	.....1,120	804	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/12/2018....	03/09/2020....	1,445	516,143	357.2.....	17,759	.....	.....	.....44,532	.....	.....44,532	28,770	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/12/2018....	03/09/2020....	10,899	3,961,060	363.43.....	103,541	.....	.....	.....268,230	.....	.....268,230	185,533	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/12/2018....	03/09/2020....	16,624	6,062,760	364.71.....	149,445	.....	.....	.....387,930	.....	.....387,930	271,575	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/12/2018....	03/09/2020....	13,708	4,980,182	363.3.....	130,913			339,137		339,137	234,283						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/12/2018....	03/09/2021....	12,270	4,558,881	371.56.....	118,279	.....	.....	.....229,404	.....	.....229,404	145,633	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/12/2018....	03/09/2021....	59,502	21,311,957	358.17.....	887,180	.....	.....	.....1,786,733	.....	.....1,786,733	1,030,599	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/12/2018....	03/09/2021....	53,496	19,575,384	365.92.....	623,767	.....	.....	.....1,242,813	.....	.....1,242,813	761,301	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/12/2018....	03/09/2021....	53,907	19,699,705	365.44.....	638,257	.....	.....	.....1,274,123	.....	.....1,274,123	777,864	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/12/2018....	03/09/2021....	152,019	55,404,717	364.46.....	1,859,188	.....	.....	.....3,719,615	.....	.....3,719,615	2,255,003	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/12/2018....	03/09/2021....	2,195	787,064	358.63.....	32,261	.....	.....	.....64,984	.....	.....64,984	37,630	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/12/2018....	03/09/2021....	17,875	6,383,338	357.11.....	275,275	.....	.....	.....554,052	.....	.....554,052	316,660	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/12/2018....	03/09/2021....	26,944	9,634,236	357.56.....	409,285	.....	.....	.....824,069	.....	.....824,069	472,836	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2018....	03/20/2020....	559	153,831	275.17.....	5,394	.....	.....	.....11,939	.....	.....11,939	10,428	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2018....	03/20/2020....	394	112,057	284.48.....	2,250	.....	.....	.....4,993	.....	.....4,993	4,625	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2018....	03/20/2020....	2,794	785,672	281.22.....	19,353	.....	.....	.....43,655	.....	.....43,655	39,776	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2018....	03/20/2020....	4,339	1,223,627	282.01.....	28,709	.....	.....	.....64,645	.....	.....64,645	59,162	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2018....	03/20/2020....	4,000	1,122,408	280.6.....	28,711	.....	.....	.....64,804	.....	.....64,804	58,833	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2018....	03/19/2021....	3,296	905,664	274.76.....	40,022	.....	.....	.....71,665	.....	.....71,665	56,683	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2018....	03/19/2021....	6,848	1,883,066	274.97.....	82,431	.....	.....	.....147,641	.....	.....147,641	116,975	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2018....	03/19/2021....	6,892	1,894,032	274.81.....	83,511	.....	.....	.....149,546	.....	.....149,546	118,331	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2018....	03/19/2021....	4,808	1,367,992	284.53.....	37,912	.....	.....	.....66,724	.....	.....66,724	56,414	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2018....	03/19/2021....	20,897	5,743,015	274.83.....	252,991	.....	.....	.....462,976	.....	.....462,976	368,468	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2018....	03/19/2021....	28,658	8,112,875	283.09.....	241,688	.....	.....	.....432,506	.....	.....432,506	363,329	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2018....	03/19/2021....	17,968	5,066,193	281.95.....	159,673	.....	.....	.....284,039	.....	.....284,039	236,494	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2018....	03/19/2021....	56,130	15,742,745	280.47.....	533,222	.....	.....	.....952,497	.....	.....952,497	785,588	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/22/2018....	03/20/2020....	51	18,395	358.92.....	539			1,491		1,491	978						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/22/2018....	03/20/2020....	6,918	2,480,864	358.61.....	73,677	.....	.....	.....203,368	.....	.....203,368	132,976	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/22/2018....	03/20/2020....	2,436	873,500	358.64.....	25,915	.....	.....	.....71,526	.....	.....71,526	46,785	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/22/2018....	03/20/2020....	13,505	4,922,675	364.5.....	111,554	.....	.....	.....317,870	.....	.....317,870	220,842	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/22/2018....	03/20/2020....	5,605	2,047,906	365.4.....	44,444	.....	.....	.....126,908	.....	.....126,908	88,873	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/22/2018....	03/20/2020....	17,002	6,192,404	364.21.....	142,139	.....	.....	.....405,074	.....	.....405,074	280,685	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/22/2018....	03/19/2021....	12,167	4,529,238	372.27.....	105,849	.....	.....	.....221,648	.....	.....221,648	140,862	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/22/2018....	03/19/2021....	65,561	23,504,106	358.51.....	904,080	.....	.....	.....1,949,604	.....	.....1,949,604	1,124,835	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/22/2018....	03/19/2021....	71,477	26,170,559	366.14.....	768,377	.....	.....	.....1,650,352	.....	.....1,650,352	1,009,567	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/22/2018....	03/19/2021....	43,481	15,900,224	365.68.....	474,815	.....	.....	.....1,020,667	.....	.....1,020,667	622,385	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/22/2018....	03/19/2021....	160,887	58,757,673	365.21.....	1,785,850	.....	.....	.....3,840,210	.....	.....3,840,210	2,333,974	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/22/2018....	03/19/2021....	4,983	1,783,708	357.95.....	69,913	.....	.....	.....150,714	.....	.....150,714	86,542	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/22/2018....	03/19/2021....	20,231	7,245,285	358.13.....	282,423	.....	.....	.....608,578	.....	.....608,578	349,993	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/22/2018....	03/19/2021....	22,655	8,117,189	358.29.....	314,683	.....	.....	.....678,224	.....	.....678,224	390,577	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/03/2018....	04/02/2020....	9,463	3,373,595	356.52.....	104,751	.....	.....	.....297,708	.....	.....297,708	188,956	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/03/2018....	04/02/2020....	1,720	612,520	356.16.....	19,330	.....	.....	.....54,724	.....	.....54,724	34,584	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/03/2018....	04/02/2020....	2,968	1,074,962	362.19.....	25,791	.....	.....	.....76,641	.....	.....76,641	51,761	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/03/2018....	04/02/2020....	9,784	3,559,212	363.79.....	79,150	.....	.....	.....237,116	.....	.....237,116	162,605	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/03/2018....	04/02/2020....	11,104	4,019,936	362.04.....	97,156	.....	.....	.....288,378	.....	.....288,378	194,473	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/03/2018....	04/01/2021....	77,806	27,733,781	356.45.....	1,103,282	.....	.....	.....2,461,421	.....	.....2,461,421	1,390,466	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/03/2018....	04/01/2021....	70,871	25,804,727	364.11.....	784,539	.....	.....	.....1,761,271	.....	.....1,761,271	1,058,124	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/03/2018....	04/01/2021....	72,190	26,248,117	363.6.....	812,854	.....	.....	.....1,825,480	.....	.....1,825,480	1,092,611	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/03/2018....	04/01/2021....	158,040	57,403,423	363.22.....	1,801,660			4,047,960		4,047,960	2,416,023						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/03/2018....	04/01/2021....	7,392	2,635,200	356.48.....	104,749	.....	.....	.....233,656	.....	.....233,656	132,028	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/03/2018....	04/01/2021....	16,853	6,007,267	356.46.....	238,969	.....	.....	.....532,986	.....	.....532,986	301,112	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/03/2018....	04/01/2021....	34,695	12,366,321	356.43.....	492,321	.....	.....	.....1,098,229	.....	.....1,098,229	620,285	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/03/2018....	04/01/2021....	14,878	5,508,698	370.25.....	133,310	.....	.....	.....295,205	.....	.....295,205	184,728	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2018....	03/31/2020....	227	60,032	265.02.....	1,760	.....	.....	.....3,519	.....	.....3,519	2,754	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2018....	03/31/2020....	79	21,056	265.16.....	612	.....	.....	.....1,223	.....	.....1,223	958	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2018....	03/31/2020....	71,629	19,600,442	273.64.....	328,775	.....	.....	.....536,100	.....	.....536,100	441,823	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2018....	03/31/2020....	8,879	2,344,256	264.01.....	72,989	.....	.....	.....146,795	.....	.....146,795	113,711	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2018....	03/31/2020....	2,225	603,386	271.23.....	11,924	.....	.....	.....21,344	.....	.....21,344	17,458	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2018....	03/31/2020....	5,065	1,368,663	270.2.....	28,974	.....	.....	.....53,398	.....	.....53,398	43,459	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2018....	03/31/2020....	1,216	324,087	266.62.....	8,618	.....	.....	.....16,976	.....	.....16,976	13,478	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2018....	03/31/2020....	2,255	596,843	264.72.....	17,812	.....	.....	.....35,693	.....	.....35,693	27,849	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2018....	03/31/2020....	659	183,020	277.88.....	2,272	.....	.....	.....2,841	.....	.....2,841	2,333	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2018....	03/31/2020....	3,416	908,747	266.05.....	25,037	.....	.....	.....49,608	.....	.....49,608	39,194	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2018....	03/31/2020....	7,075	1,972,933	278.87.....	22,781	.....	.....	.....26,191	.....	.....26,191	21,410	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2018....	03/31/2020....	8,175	2,180,027	266.67.....	57,797	.....	.....	.....113,774	.....	.....113,774	90,372	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2018....	03/31/2020....	15,093	4,156,031	275.36.....	61,882	.....	.....	.....92,078	.....	.....92,078	75,996	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2018....	03/31/2020....	34,432	9,452,653	274.53.....	149,091	.....	.....	.....232,544	.....	.....232,544	191,878	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/13/2018....	04/09/2020....	9,574	3,426,941	357.96.....	115,457	.....	.....	.....287,400	.....	.....287,400	184,980	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/13/2018....	04/09/2020....	7,671	2,746,175	358.....	92,357	.....	.....	.....229,977	.....	.....229,977	148,088	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/13/2018....	04/09/2020....	3,649	1,327,189	363.74.....	34,663	.....	.....	.....88,604	.....	.....88,604	60,525	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/13/2018....	04/09/2020....	8,183	2,985,900	364.9.....	73,891			189,333		189,333	130,670						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/13/2018....	04/09/2020.....	24,059	8,729,717	362.85.....	237,219	.....	.....	.....605,427	.....	.....605,427	410,145	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/13/2018....	04/12/2021.....	47,466	16,966,379	357.44.....	730,033	.....	.....	.....1,459,868	.....	.....1,459,868	829,450	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/13/2018....	04/12/2021.....	53,345	19,499,085	365.53.....	636,402	.....	.....	.....1,264,364	.....	.....1,264,364	764,925	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/13/2018....	04/12/2021.....	31,100	11,342,683	364.72.....	380,971	.....	.....	.....758,206	.....	.....758,206	456,097	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/13/2018....	04/12/2021.....	134,578	49,041,558	364.41.....	1,664,729	.....	.....	.....3,316,165	.....	.....3,316,165	1,990,412	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/13/2018....	04/12/2021.....	7,147	2,558,529	358.01.....	108,056	.....	.....	.....216,117	.....	.....216,117	123,387	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/13/2018....	04/12/2021.....	19,846	7,092,748	357.39.....	305,826	.....	.....	.....611,278	.....	.....611,278	347,160	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/13/2018....	04/12/2021.....	36,238	12,964,726	357.77.....	551,899	.....	.....	.....1,103,702	.....	.....1,103,702	628,852	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/13/2018....	04/12/2021.....	12,639	4,693,749	371.38.....	123,985	.....	.....	.....240,616	.....	.....240,616	151,091	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018....	04/27/2020.....	3,689	1,008,187	273.28.....	36,591	.....	.....	.....85,181	.....	.....85,181	72,338	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018....	04/27/2020.....	681	189,979	278.95.....	4,965	.....	.....	.....12,053	.....	.....12,053	10,706	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018....	04/27/2020.....	6,307	1,762,066	279.38.....	44,863	.....	.....	.....109,099	.....	.....109,099	97,179	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018....	04/27/2020.....	816	227,947	279.47.....	5,772	.....	.....	.....14,041	.....	.....14,041	12,514	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018....	04/27/2020.....	7,114	1,989,684	279.67.....	49,768	.....	.....	.....121,149	.....	.....121,149	108,115	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018....	04/27/2020.....	1,635	457,487	279.74.....	11,394	.....	.....	.....27,743	.....	.....27,743	24,769	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018....	04/27/2020.....	2,142	602,333	281.2.....	13,703	.....	.....	.....33,472	.....	.....33,472	30,153	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018....	04/27/2020.....	85	24,383	285.52.....	419	.....	.....	.....1,011	.....	.....1,011	931	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018....	04/27/2021.....	10,876	2,975,038	273.53.....	131,190	.....	.....	.....249,514	.....	.....249,514	193,896	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018....	04/27/2021.....	7,664	2,096,599	273.55.....	92,370	.....	.....	.....175,693	.....	.....175,693	136,553	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018....	04/27/2021.....	20,916	5,723,167	273.62.....	251,349	.....	.....	.....478,196	.....	.....478,196	371,883	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018....	04/27/2021.....	1,317	360,524	273.78.....	15,719	.....	.....	.....29,922	.....	.....29,922	23,301	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018....	04/27/2021.....	88,055	24,582,295	279.17.....	832,648			1,602,275		1,602,275	1,299,966						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	04/30/2018....	04/27/2021....	52,048	14,619,782	280.89.....	455,230	.....	.....	.....876,137	.....	.....876,137	719,090	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	04/30/2018....	04/27/2021....	39,679	11,195,447	282.15.....	327,399	.....	.....	.....629,366	.....	.....629,366	520,692	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	04/30/2018....	04/27/2021....	7,988	2,258,283	282.72.....	64,173	.....	.....	.....123,252	.....	.....123,252	102,326	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/02/2018....	05/01/2020....	225	80,865	359.24.....	2,577	.....	.....	.....6,467	.....	.....6,467	4,183	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/02/2018....	05/01/2020....	372	139,521	375.45.....	2,059	.....	.....	.....4,931	.....	.....4,931	3,578	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/02/2018....	05/01/2020....	233	86,793	372.36.....	1,499	.....	.....	.....3,737	.....	.....3,737	2,680	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/02/2018....	05/01/2020....	25,258	9,078,581	359.44.....	286,926	.....	.....	.....720,597	.....	.....720,597	467,093	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/02/2018....	05/01/2020....	13,928	5,010,541	359.74.....	156,275	.....	.....	.....393,233	.....	.....393,233	255,699	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/02/2018....	05/01/2020....	9,413	3,441,005	365.56.....	82,646	.....	.....	.....211,831	.....	.....211,831	145,414	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/02/2018....	05/01/2020....	13,167	4,824,791	366.43.....	111,261	.....	.....	.....285,165	.....	.....285,165	197,106	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/02/2018....	05/01/2020....	33,716	12,274,636	364.06.....	315,919	.....	.....	.....808,226	.....	.....808,226	547,848	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/02/2018....	04/30/2021....	29,273	10,522,372	359.46.....	421,820	.....	.....	.....848,422	.....	.....848,422	487,982	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/02/2018....	04/30/2021....	52,866	19,004,094	359.48.....	761,792	.....	.....	.....1,531,285	.....	.....1,531,285	880,883	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/02/2018....	04/30/2021....	25,861	9,653,807	373.3.....	236,626	.....	.....	.....458,290	.....	.....458,290	289,407	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/02/2018....	04/30/2021....	73,814	26,537,530	359.52.....	1,062,180	.....	.....	.....2,135,452	.....	.....2,135,452	1,228,832	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/02/2018....	04/30/2021....	144,485	53,059,216	367.23.....	1,624,011	.....	.....	.....3,234,363	.....	.....3,234,363	1,969,570	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/02/2018....	04/30/2021....	121,705	44,628,113	366.69.....	1,393,526	.....	.....	.....2,777,721	.....	.....2,777,721	1,685,441	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/02/2018....	04/30/2021....	221,589	81,128,176	366.12.....	2,583,728	.....	.....	.....5,160,640	.....	.....5,160,640	3,119,301	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/02/2018....	04/30/2021....	23,980	8,611,848	359.12.....	349,395	.....	.....	.....702,265	.....	.....702,265	402,804	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2018....	05/05/2020....	30	7,955	268.04.....	280	.....	.....	.....377	.....	.....377	298	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2018....	05/05/2020....	20,989	5,804,793	276.56.....	122,787	.....	.....	.....118,108	.....	.....118,108	96,500	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2018....	05/05/2020....	71,442	19,672,231	275.36.....	448,655			462,554		462,554	377,597						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2018....	05/05/2020....	16,154	4,321,745	267.54.....	156,529	.....	.....	.....212,492	.....	.....212,492	167,332	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2018....	05/05/2020....	1,377	375,644	272.88.....	9,980	.....	.....	.....11,569	.....	.....11,569	9,388	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2018....	05/05/2020....	1,142	312,124	273.34.....	8,073	.....	.....	.....9,169	.....	.....9,169	7,452	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2018....	05/05/2020....	1,219	335,442	275.07.....	7,792	.....	.....	.....8,156	.....	.....8,156	6,655	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2018....	05/05/2020....	18,503	5,044,968	272.65.....	136,000	.....	.....	.....159,014	.....	.....159,014	128,928	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2018....	05/05/2020....	2,104	563,892	267.98.....	19,927	.....	.....	.....26,811	.....	.....26,811	21,183	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2018....	05/05/2020....	237	66,441	280.71.....	1,070	.....	.....	.....757	.....	.....757	613	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2018....	05/05/2020....	3,235	866,362	267.77.....	30,996	.....	.....	.....41,861	.....	.....41,861	33,022	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2018....	05/05/2020....	6,192	1,731,955	279.69.....	29,847	.....	.....	.....23,040	.....	.....23,040	18,735	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2018....	05/05/2020....	14,325	3,835,536	267.76.....	137,229	.....	.....	.....185,469	.....	.....185,469	146,296	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2018....	05/05/2020....	22,888	6,343,884	277.17.....	129,089	.....	.....	.....119,477	.....	.....119,477	97,609	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2018....	05/05/2020....	502	133,603	266.29.....	5,188	.....	.....	.....7,195	.....	.....7,195	5,609	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2018....	05/05/2020....	128	34,355	268.69.....	1,167	.....	.....	.....1,545	.....	.....1,545	1,227	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2018....	05/05/2021....	351	96,120	274.08.....	3,195	.....	.....	.....3,500	.....	.....3,500	2,557	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/14/2018....	05/11/2020....	9,612	3,467,367	360.75.....	121,778	.....	.....	.....261,741	.....	.....261,741	171,222	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/14/2018....	05/11/2020....	2,465	891,660	361.74.....	30,023	.....	.....	.....64,719	.....	.....64,719	42,748	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/14/2018....	05/11/2020....	9,245	3,393,481	367.07.....	90,599	.....	.....	.....194,685	.....	.....194,685	134,553	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/14/2018....	05/11/2020....	11,035	4,071,098	368.93.....	99,976	.....	.....	.....212,776	.....	.....212,776	148,961	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/14/2018....	05/11/2020....	6,072	2,224,074	366.26.....	61,574	.....	.....	.....132,622	.....	.....132,622	91,102	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/14/2018....	05/11/2021....	48,170	17,402,390	361.27.....	745,191	.....	.....	.....1,321,263	.....	.....1,321,263	768,681	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/14/2018....	05/11/2021....	61,092	22,539,934	368.95.....	744,713	.....	.....	.....1,287,386	.....	.....1,287,386	790,228	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/14/2018....	05/11/2021....	46,036	16,968,000	368.58.....	568,086			983,496		983,496	602,293						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/14/2018....	05/11/2021....	135,730	49,930,988	367.87.....	1,712,912	.....	.....	.....2,976,040	.....	.....2,976,040	1,814,287	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/14/2018....	05/11/2021....	11,736	4,240,762	361.34.....	181,207	.....	.....	.....321,202	.....	.....321,202	186,969	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/14/2018....	05/11/2021....	26,925	9,721,181	361.05.....	419,488	.....	.....	.....743,665	.....	.....743,665	431,912	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/14/2018....	05/11/2021....	27,780	10,029,291	361.02.....	433,097	.....	.....	.....768,024	.....	.....768,024	445,956	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/14/2018....	05/11/2021....	14,807	5,555,241	375.18.....	146,884	.....	.....	.....243,702	.....	.....243,702	154,935	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2018....	05/22/2020....	5,802	2,107,515	363.27.....	66,253	.....	.....	.....143,621	.....	.....143,621	95,747	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2018....	05/22/2020....	4,640	1,684,118	362.94.....	53,687	.....	.....	.....116,368	.....	.....116,368	77,350	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2018....	05/22/2020....	9,766	3,606,468	369.27.....	86,824	.....	.....	.....185,546	.....	.....185,546	129,487	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2018....	05/22/2020....	31,520	11,652,714	369.69.....	275,172	.....	.....	.....586,454	.....	.....586,454	410,335	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2018....	05/22/2020....	94	35,045	371.75.....	751	.....	.....	.....1,575	.....	.....1,575	1,115	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2018....	05/22/2020....	10,652	3,931,748	369.12.....	95,333	.....	.....	.....203,862	.....	.....203,862	142,134	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2018....	05/21/2021....	11,704	4,415,561	377.28.....	107,674	.....	.....	.....176,770	.....	.....176,770	113,226	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2018....	05/21/2021....	60,443	21,941,265	363.01.....	884,275	.....	.....	.....1,569,528	.....	.....1,569,528	922,788	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2018....	05/21/2021....	60,887	22,592,207	371.05.....	690,461	.....	.....	.....1,188,063	.....	.....1,188,063	736,560	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2018....	05/21/2021....	84,331	31,257,333	370.65.....	968,965	.....	.....	.....1,670,997	.....	.....1,670,997	1,033,535	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2018....	05/21/2021....	127,735	47,253,149	369.93.....	1,502,168	.....	.....	.....2,601,211	.....	.....2,601,211	1,601,976	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2018....	05/21/2021....	7,770	2,820,289	362.98.....	113,750	.....	.....	.....201,959	.....	.....201,959	118,714	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2018....	05/21/2021....	12,528	4,550,153	363.19.....	182,287	.....	.....	.....323,415	.....	.....323,415	190,400	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2018....	05/21/2021....	23,766	8,629,304	363.1.....	346,741	.....	.....	.....615,316	.....	.....615,316	362,008	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	06/01/2018....	05/29/2020....	508	145,565	286.54.....	2,391	.....	.....	.....5,904	.....	.....5,904	5,435	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	06/01/2018....	05/29/2020....	520	142,508	274.06.....	5,043	.....	.....	.....11,606	.....	.....11,606	9,835	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	06/01/2018....	05/29/2020....	93	25,388	274.41.....	881			2,037		2,037	1,731						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/29/2020....	344	97,974	285.13.....	1,768	.....	.....	.....4,383	.....	.....4,383	4,009	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/29/2020....	3,352	916,160	273.28.....	33,848	.....	.....	.....77,117	.....	.....77,117	64,863	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/29/2020....	462	126,209	273.21.....	4,681	.....	.....	.....10,655	.....	.....10,655	8,955	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/29/2020....	3,035	850,754	280.28.....	20,918	.....	.....	.....51,186	.....	.....51,186	45,565	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/29/2020....	402	112,796	280.56.....	2,726	.....	.....	.....6,682	.....	.....6,682	5,959	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/29/2020....	4,216	1,184,463	280.96.....	27,925	.....	.....	.....68,606	.....	.....68,606	61,338	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/29/2020....	10,096	2,820,118	279.33.....	73,478	.....	.....	.....178,615	.....	.....178,615	157,984	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/29/2020....	1,978	551,738	278.96.....	14,700	.....	.....	.....35,632	.....	.....35,632	31,434	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/28/2021....	483	132,217	273.51.....	5,923	.....	.....	.....11,088	.....	.....11,088	8,552	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/28/2021....	6,304	1,726,929	273.96.....	75,807	.....	.....	.....142,372	.....	.....142,372	110,280	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/28/2021....	12,602	3,450,233	273.79.....	152,621	.....	.....	.....286,291	.....	.....286,291	221,407	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/28/2021....	9,198	2,607,378	283.46.....	72,589	.....	.....	.....142,612	.....	.....142,612	118,945	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/28/2021....	20,635	5,654,950	274.04.....	247,339	.....	.....	.....475,521	.....	.....475,521	371,019	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/28/2021....	21,813	6,154,796	282.16.....	182,936	.....	.....	.....358,385	.....	.....358,385	296,386	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/28/2021....	42,984	12,079,229	281.02.....	379,923	.....	.....	.....741,708	.....	.....741,708	608,607	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/28/2021....	96,711	27,025,028	279.44.....	918,168	.....	.....	.....1,781,104	.....	.....1,781,104	1,444,708	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/05/2018....	06/04/2020....	7,056	2,561,090	362.99.....	82,409	.....	.....	.....176,668	.....	.....176,668	116,813	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/05/2018....	06/04/2020....	4,498	1,631,361	362.69.....	53,166	.....	.....	.....113,940	.....	.....113,940	75,136	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/05/2018....	06/04/2020....	8,847	3,263,492	368.9.....	80,857	.....	.....	.....171,576	.....	.....171,576	118,721	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/05/2018....	06/04/2020....	8,957	3,312,861	369.85.....	78,556	.....	.....	.....165,835	.....	.....165,835	115,430	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/05/2018....	06/04/2020....	7,734	2,848,370	368.31.....	72,541	.....	.....	.....154,257	.....	.....154,257	106,324	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/05/2018....	06/04/2021....	39,165	14,210,212	362.83.....	582,383	.....	.....	.....1,024,879	.....	.....1,024,879	599,589	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/05/2018....	06/04/2021....	74,155	27,488,550	370.69.....	860,941	.....	.....	.....1,472,912	.....	.....1,472,912	907,784	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/05/2018....	06/04/2021....	60,408	22,354,599	370.06.....	715,835	.....	.....	.....1,228,715	.....	.....1,228,715	754,446	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/05/2018....	06/04/2021....	131,357	48,557,340	369.66.....	1,577,595	.....	.....	.....2,712,024	.....	.....2,712,024	1,661,189	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/05/2018....	06/04/2021....	13,467	4,884,721	362.71.....	200,932	.....	.....	.....353,784	.....	.....353,784	206,793	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/05/2018....	06/04/2021....	20,533	7,445,104	362.59.....	307,586	.....	.....	.....541,490	.....	.....541,490	316,230	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/05/2018....	06/04/2021....	36,764	13,338,438	362.81.....	547,052	.....	.....	.....962,679	.....	.....962,679	563,117	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/05/2018....	06/04/2021....	18,122	6,832,485	377.02.....	170,350	.....	.....	.....278,632	.....	.....278,632	177,592	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/14/2018....	06/12/2020....	12,065	4,385,493	363.5.....	146,585	.....	.....	.....296,223	.....	.....296,223	196,056	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/14/2018....	06/12/2020....	1,604	583,214	363.5.....	19,494	.....	.....	.....39,394	.....	.....39,394	26,073	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/14/2018....	06/12/2020....	113	42,286	374.61.....	858	.....	.....	.....1,619	.....	.....1,619	1,149	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/14/2018....	06/12/2020....	7,844	2,899,079	369.59.....	74,283	.....	.....	.....147,383	.....	.....147,383	102,046	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/14/2018....	06/12/2020....	4,022	1,491,417	370.79.....	36,200	.....	.....	.....71,172	.....	.....71,172	49,627	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/14/2018....	06/12/2020....	8,542	3,152,844	369.09.....	82,603	.....	.....	.....164,440	.....	.....164,440	113,501	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/14/2018....	06/11/2021....	11,422	4,314,846	377.76.....	110,110	.....	.....	.....170,646	.....	.....170,646	108,940	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/14/2018....	06/11/2021....	43,924	15,966,846	363.51.....	668,525	.....	.....	.....1,125,375	.....	.....1,125,375	660,464	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/14/2018....	06/11/2021....	56,785	21,088,891	371.38.....	676,312	.....	.....	.....1,100,819	.....	.....1,100,819	679,916	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/14/2018....	06/11/2021....	38,696	14,351,312	370.87.....	468,613	.....	.....	.....764,883	.....	.....764,883	471,028	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/14/2018....	06/11/2021....	137,076	50,774,166	370.41.....	1,684,659	.....	.....	.....2,756,948	.....	.....2,756,948	1,693,172	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/14/2018....	06/11/2021....	12,002	4,362,782	363.51.....	182,668	.....	.....	.....307,497	.....	.....307,497	180,465	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/14/2018....	06/11/2021....	14,871	5,407,197	363.6.....	225,746	.....	.....	.....379,896	.....	.....379,896	223,099	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/14/2018....	06/11/2021....	18,314	6,657,374	363.52.....	278,550	.....	.....	.....469,059	.....	.....469,059	275,303	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2018....	06/16/2020....	131	35,475	270.7.....	798			1,377		1,377	1,089						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2018....	06/16/2020....	3,802	1,027,170	270.15.....	23,916	.....	.....	.....41,728	.....	.....41,728	32,880	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2018....	06/16/2020....	38,202	10,649,089	278.76.....	138,290	.....	.....	.....180,530	.....	.....180,530	146,075	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2018....	06/16/2020....	72,029	20,003,096	277.71.....	280,192	.....	.....	.....384,829	.....	.....384,829	311,266	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2018....	06/16/2020....	15,026	4,047,800	269.39.....	98,870	.....	.....	.....174,812	.....	.....174,812	137,090	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2018....	06/16/2020....	9,735	2,631,433	270.3.....	60,748	.....	.....	.....105,589	.....	.....105,589	83,275	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2018....	06/16/2020....	751	207,282	276.1.....	3,251	.....	.....	.....4,786	.....	.....4,786	3,863	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2018....	06/16/2020....	3,906	1,081,513	276.89.....	16,053	.....	.....	.....22,872	.....	.....22,872	18,484	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2018....	06/16/2020....	3,355	917,827	273.53.....	17,147	.....	.....	.....27,594	.....	.....27,594	22,106	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2018....	06/16/2020....	6,659	1,833,617	275.36.....	30,232	.....	.....	.....45,832	.....	.....45,832	36,928	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2018....	06/16/2020....	387	104,422	269.88.....	2,476	.....	.....	.....4,336	.....	.....4,336	3,411	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2018....	06/16/2020....	4,186	1,128,938	269.67.....	27,128	.....	.....	.....47,681	.....	.....47,681	37,459	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2018....	06/16/2020....	570	161,766	283.9.....	1,430	.....	.....	.....1,347	.....	.....1,347	1,077	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2018....	06/16/2020....	2,316	624,765	269.78.....	14,891	.....	.....	.....26,155	.....	.....26,155	20,562	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2018....	06/16/2020....	6,124	1,724,619	281.61.....	18,189	.....	.....	.....20,097	.....	.....20,097	16,203	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2018....	06/16/2020....	12,150	3,280,962	270.03.....	77,033	.....	.....	.....134,601	.....	.....134,601	105,983	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2018....	06/16/2020....	17,397	4,867,843	279.81.....	58,628	.....	.....	.....72,272	.....	.....72,272	58,449	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2018....	06/16/2020....	98	26,257	269.03.....	657	.....	.....	.....1,166	.....	.....1,166	912	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2018....	06/16/2021....	228	62,857	275.76.....	1,514	.....	.....	.....2,094	.....	.....2,094	1,529	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/22/2018....	06/19/2020....	11,135	4,051,748	363.86.....	128,169	.....	.....	.....269,646	.....	.....269,646	178,473	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/22/2018....	06/19/2020....	3,281	1,192,990	363.6.....	38,159	.....	.....	.....80,272	.....	.....80,272	53,013	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/22/2018....	06/19/2020....	4,426	1,636,326	369.67.....	40,015	.....	.....	.....82,986	.....	.....82,986	57,303	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/22/2018....	06/19/2020....	4,199	1,557,941	371.07.....	35,729			73,392		73,392	51,092						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/22/2018....	06/19/2020....	8,052	2,975,030	369.49.....	73,351	.....	.....	.....152,278	.....	.....152,278	105,035	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/22/2018....	06/21/2021....	47,031	17,106,466	363.73.....	690,410	.....	.....	.....1,198,149	.....	.....1,198,149	702,466	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/22/2018....	06/21/2021....	78,650	29,230,232	371.65.....	899,755	.....	.....	.....1,513,593	.....	.....1,513,593	933,807	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/22/2018....	06/21/2021....	58,812	21,836,855	371.3.....	680,454	.....	.....	.....1,147,032	.....	.....1,147,032	706,236	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/22/2018....	06/21/2021....	120,985	44,855,189	370.75.....	1,425,203	.....	.....	.....2,409,210	.....	.....2,409,210	1,478,620	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/22/2018....	06/21/2021....	7,161	2,607,212	364.09.....	103,976	.....	.....	.....180,290	.....	.....180,290	105,974	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/22/2018....	06/21/2021....	12,596	4,585,360	364.02.....	183,278	.....	.....	.....317,871	.....	.....317,871	186,751	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/22/2018....	06/21/2021....	15,607	5,676,567	363.72.....	229,110	.....	.....	.....397,732	.....	.....397,732	233,171	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/22/2018....	06/21/2021....	7,728	2,921,389	378.05.....	71,248	.....	.....	.....114,561	.....	.....114,561	73,041	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/29/2018....	06/26/2020....	6,268	1,758,293	280.51.....	46,662	.....	.....	.....102,687	.....	.....102,687	90,619	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/29/2018....	06/26/2020....	1,294	362,360	280.02.....	9,902	.....	.....	.....21,771	.....	.....21,771	19,154	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/29/2018....	06/26/2020....	8,438	2,354,405	279.03.....	68,206	.....	.....	.....149,569	.....	.....149,569	130,736	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/29/2018....	06/26/2020....	2,988	822,663	275.36.....	29,362	.....	.....	.....63,200	.....	.....63,200	53,759	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/29/2018....	06/26/2020....	1,635	450,069	275.31.....	16,108	.....	.....	.....34,660	.....	.....34,660	29,470	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/29/2018....	06/26/2020....	3,408	953,092	279.65.....	26,622	.....	.....	.....58,484	.....	.....58,484	51,330	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/29/2018....	06/28/2021....	1,605	440,360	274.39.....	20,249	.....	.....	.....35,818	.....	.....35,818	27,684	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/29/2018....	06/28/2021....	11,697	3,217,348	275.05.....	143,664	.....	.....	.....254,516	.....	.....254,516	197,753	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/29/2018....	06/28/2021....	8,948	2,457,765	274.66.....	111,669	.....	.....	.....197,657	.....	.....197,657	153,101	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/29/2018....	06/28/2021....	19,793	5,651,406	285.52.....	153,234	.....	.....	.....270,563	.....	.....270,563	225,383	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/29/2018....	06/28/2021....	36,095	9,922,042	274.89.....	446,220	.....	.....	.....807,079	.....	.....807,079	630,061	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/29/2018....	06/28/2021....	40,741	11,437,111	280.73.....	392,685	.....	.....	.....717,064	.....	.....717,064	583,753	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/29/2018....	06/28/2021....	41,192	11,551,063	280.42.....	402,519			699,456		699,456	561,610						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/29/2018....	06/28/2021....	121,728	34,088,670	280.04.....	1,209,571	.....	.....	.....2,170,194	.....	.....2,170,194	1,751,547	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/03/2018....	07/02/2020....	18,869	6,849,237	362.98.....	223,226	.....	.....	.....473,245	.....	.....473,245	309,181	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/03/2018....	07/02/2020....	3,796	1,377,396	362.87.....	45,095	.....	.....	.....95,601	.....	.....95,601	62,398	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/03/2018....	07/02/2020....	9,270	3,421,624	369.11.....	85,098	.....	.....	.....179,080	.....	.....179,080	122,516	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/03/2018....	07/02/2020....	5,652	2,093,213	370.33.....	49,231	.....	.....	.....102,955	.....	.....102,955	70,961	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/03/2018....	07/02/2020....	10,967	4,043,595	368.71.....	102,431	.....	.....	.....215,872	.....	.....215,872	147,309	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/03/2018....	07/02/2021....	49,531	17,971,195	362.83.....	742,464	.....	.....	.....1,300,880	.....	.....1,300,880	755,697	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/03/2018....	07/02/2021....	84,943	31,489,108	370.71.....	994,679	.....	.....	.....1,698,980	.....	.....1,698,980	1,039,519	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/03/2018....	07/02/2021....	79,382	29,398,437	370.34.....	941,474	.....	.....	.....1,609,767	.....	.....1,609,767	982,780	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/03/2018....	07/02/2021....	117,763	43,536,833	369.7.....	1,424,927	.....	.....	.....2,445,029	.....	.....2,445,029	1,486,991	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/03/2018....	07/02/2021....	12,936	4,696,649	363.06.....	192,621	.....	.....	.....337,270	.....	.....337,270	196,252	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/03/2018....	07/02/2021....	19,267	6,988,875	362.74.....	289,582	.....	.....	.....507,484	.....	.....507,484	294,610	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/03/2018....	07/02/2021....	16,630	6,038,291	363.1.....	247,286	.....	.....	.....433,010	.....	.....433,010	252,034	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/03/2018....	07/02/2021....	14,699	5,538,900	376.83.....	140,372	.....	.....	.....230,679	.....	.....230,679	145,828	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/18/2018....	07/17/2020....	154	56,063	363.36.....	1,797	.....	.....	.....3,817	.....	.....3,817	2,486	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/18/2018....	07/17/2020....	12,018	4,368,652	363.52.....	139,164	.....	.....	.....295,477	.....	.....295,477	192,737	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/18/2018....	07/17/2020....	6,436	2,343,758	364.17.....	72,597	.....	.....	.....154,263	.....	.....154,263	101,166	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/18/2018....	07/17/2020....	7,355	2,722,486	370.17.....	64,501	.....	.....	.....135,600	.....	.....135,600	92,769	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/18/2018....	07/17/2020....	9,416	3,494,649	371.13.....	79,191	.....	.....	.....165,625	.....	.....165,625	113,934	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/18/2018....	07/17/2020....	14,508	5,353,628	369.02.....	133,761	.....	.....	.....282,445	.....	.....282,445	191,872	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/18/2018....	07/16/2021....	15,499	5,852,770	377.62.....	143,987	.....	.....	.....236,758	.....	.....236,758	149,694	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/18/2018....	07/16/2021....	52,911	19,232,043	363.48.....	777,261			1,363,685		1,363,685	793,129						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/18/2018....	07/16/2021....	86,485	32,119,768	371.39.....	990,256	.....	.....	.....1,693,062	.....	.....1,693,062	1,036,227	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/18/2018....	07/16/2021....	84,826	31,448,354	370.74.....	992,463	.....	.....	.....1,701,305	.....	.....1,701,305	1,037,344	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/18/2018....	07/16/2021....	156,958	58,131,039	370.36.....	1,858,385	.....	.....	.....3,192,486	.....	.....3,192,486	1,942,205	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/18/2018....	07/16/2021....	7,587	2,759,099	363.66.....	110,847	.....	.....	.....194,413	.....	.....194,413	113,217	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/18/2018....	07/16/2021....	14,765	5,367,843	363.56.....	216,450	.....	.....	.....379,556	.....	.....379,556	220,879	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/18/2018....	07/16/2021....	27,688	10,069,200	363.67.....	404,518	.....	.....	.....709,251	.....	.....709,251	413,064	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/25/2018....	07/21/2020....	67	17,602	262.01.....	544	.....	.....	.....1,246	.....	.....1,246	903	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/25/2018....	07/21/2020....	9,015	2,473,301	274.35.....	33,807	.....	.....	.....71,219	.....	.....71,219	56,570	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/25/2018....	07/21/2020....	748	206,387	275.83.....	2,529	.....	.....	.....5,147	.....	.....5,147	4,109	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/25/2018....	07/21/2020....	3,551	940,161	264.79.....	24,499	.....	.....	.....56,534	.....	.....56,534	42,164	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/25/2018....	07/21/2020....	7,366	2,009,707	272.85.....	30,567	.....	.....	.....66,349	.....	.....66,349	52,367	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/25/2018....	07/21/2020....	1,095	289,035	264.06.....	7,881	.....	.....	.....18,175	.....	.....18,175	13,461	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/25/2018....	07/21/2020....	26,646	7,263,254	272.58.....	112,714	.....	.....	.....245,538	.....	.....245,538	193,548	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/25/2018....	07/21/2020....	16,777	4,589,428	273.55.....	66,438	.....	.....	.....142,308	.....	.....142,308	112,672	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/25/2018....	07/21/2020....	5,860	1,538,969	262.62.....	45,826	.....	.....	.....105,284	.....	.....105,284	76,840	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/25/2018....	07/21/2020....	26,904	7,321,600	272.14.....	117,032	.....	.....	.....257,098	.....	.....257,098	202,218	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/25/2018....	07/21/2020....	4,761	1,264,821	265.66.....	31,185	.....	.....	.....71,978	.....	.....71,978	54,109	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/25/2018....	07/21/2020....	1,127	295,621	262.31.....	8,971	.....	.....	.....20,581	.....	.....20,581	14,971	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/25/2018....	07/21/2020....	405	109,152	269.79.....	2,051	.....	.....	.....4,640	.....	.....4,640	3,600	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/25/2018....	07/21/2020....	960	260,783	271.64.....	4,320	.....	.....	.....9,553	.....	.....9,553	7,494	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/25/2018....	07/21/2020....	19,152	5,131,344	267.93.....	109,165	.....	.....	.....250,368	.....	.....250,368	191,751	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/25/2018....	07/21/2020....	4,716	1,278,943	271.19.....	21,835	.....	.....	.....48,631	.....	.....48,631	38,055	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/25/2018....	07/21/2020....	27	7,201	265.52.....	179			413		413	310						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/25/2018....	07/21/2020....	1,075	303,402	282.24.....	2,268			3,627		3,627	2,912						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/25/2018....	07/21/2020....	465	121,945	262.22.....	3,720			8,533		8,533	6,201						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/25/2018....	07/21/2020....	4,517	1,185,550	262.45.....	35,686			81,890		81,890	59,658						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/25/2018....	07/21/2020....	235	65,253	277.66.....	698			1,345		1,345	1,078						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/25/2018....	07/21/2020....	518	144,662	279.05.....	1,389			2,553		2,553	2,051						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/25/2018....	07/21/2020....	1,798	477,672	265.62.....	11,815			27,253		27,253	20,480						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/31/2018....	07/30/2020....	16,946	6,157,019	363.33.....	182,509			420,126		420,126	272,181						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/31/2018....	07/30/2020....	56	21,136	375.02.....	362			812		812	566						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/31/2018....	07/30/2020....	4,634	1,681,297	362.78.....	51,026			117,319		117,319	75,653						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/31/2018....	07/30/2020....	7,147	2,641,064	369.56.....	58,959			136,124		136,124	92,278						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/31/2018....	07/30/2020....	12,217	4,524,788	370.37.....	97,247			223,951		223,951	152,556						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/31/2018....	07/30/2020....	12,533	4,611,532	367.94.....	111,046			256,991		256,991	172,402						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/31/2018....	07/30/2020....	188	55,217	293.71.....	966			1,202		1,202	1,111						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/31/2018....	07/30/2020....	8,132	2,303,408	283.26.....	75,350			111,446		111,446	98,686						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/31/2018....	07/30/2020....	3,061	864,887	282.52.....	29,466			43,813		43,813	38,633						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/31/2018....	07/30/2020....	4,807	1,355,806	282.07.....	47,335			70,585		70,585	62,075						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/31/2018....	07/30/2020....	990	287,703	290.53.....	6,154			8,250		8,250	7,549						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/31/2018....	07/30/2020....	62	17,830	287.25.....	465			659		659	595						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/31/2018....	07/30/2020....	668	186,494	279.09.....	7,623			11,522		11,522	9,940						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/31/2018....	07/30/2020....	334	95,103	284.97.....	2,827			4,119		4,119	3,681						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	07/31/2018....	07/30/2020....	7,259	2,029,103	279.54.....	81,027			122,300		122,300	105,836						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/31/2018....	07/30/2020....	986	273,474	277.45.....	12,152	.....	.....	.....18,428	.....	.....18,428	15,710	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/31/2018....	07/30/2020....	2,365	669,745	283.23.....	21,945	.....	.....	.....32,465	.....	.....32,465	28,744	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/31/2018....	07/30/2020....	4,972	1,404,466	282.5.....	47,900	.....	.....	.....71,233	.....	.....71,233	62,804	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/31/2018....	07/30/2021....	12,446	4,693,311	377.08.....	109,653	.....	.....	.....195,662	.....	.....195,662	122,959	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/31/2018....	07/30/2021....	63,470	23,014,197	362.6.....	900,004	.....	.....	.....1,685,374	.....	.....1,685,374	970,716	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/31/2018....	07/30/2021....	56,985	21,107,396	370.4.....	630,259	.....	.....	.....1,161,630	.....	.....1,161,630	704,347	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/31/2018....	07/30/2021....	53,722	19,868,033	369.83.....	605,448	.....	.....	.....1,118,008	.....	.....1,118,008	675,593	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/31/2018....	07/30/2021....	111,143	41,074,096	369.56.....	1,263,699	.....	.....	.....2,335,602	.....	.....2,335,602	1,409,064	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/31/2018....	07/30/2021....	14,101	5,118,572	363.....	197,552	.....	.....	.....369,739	.....	.....369,739	213,572	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/31/2018....	07/30/2021....	25,679	9,306,699	362.42.....	366,187	.....	.....	.....685,743	.....	.....685,743	394,448	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/31/2018....	07/30/2021....	30,374	11,007,964	362.42.....	433,126	.....	.....	.....811,097	.....	.....811,097	466,553	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/31/2018....	07/30/2021....	13,131	3,644,342	277.54.....	190,894	.....	.....	.....253,316	.....	.....253,316	197,929	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/31/2018....	07/30/2021....	936	268,385	286.85.....	9,325	.....	.....	.....12,066	.....	.....12,066	10,056	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/31/2018....	07/30/2021....	10,068	2,804,665	278.57.....	140,712	.....	.....	.....190,236	.....	.....190,236	150,644	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/31/2018....	07/30/2021....	21,711	6,034,620	277.95.....	310,741	.....	.....	.....420,847	.....	.....420,847	331,777	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/31/2018....	07/30/2021....	11,078	3,192,490	288.18.....	104,202	.....	.....	.....133,366	.....	.....133,366	111,922	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/31/2018....	07/30/2021....	29,233	8,116,696	277.66.....	423,041	.....	.....	.....579,222	.....	.....579,222	456,913	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/31/2018....	07/30/2021....	730	210,129	287.99.....	6,920	.....	.....	.....8,872	.....	.....8,872	7,438	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/31/2018....	07/30/2021....	2,488	701,969	282.11.....	30,237	.....	.....	.....40,292	.....	.....40,292	32,669	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/31/2018....	07/30/2021....	48,979	13,905,121	283.9.....	553,075	.....	.....	.....729,908	.....	.....729,908	598,317	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/31/2018....	07/30/2021....	37,133	10,524,232	283.42.....	427,716	.....	.....	.....571,508	.....	.....571,508	468,133	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/31/2018....	07/30/2021....	98,805	28,009,341	283.48.....	1,135,273			1,518,086		1,518,086	1,244,237						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/02/2018....	07/30/2021....	1,476	385,673	261.34.....	13,237	.....	.....	.....29,331	.....	.....29,331	18,990	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/02/2018....	07/30/2021....	75,419	19,752,233	261.9.....	659,916	.....	.....	.....1,463,493	.....	.....1,463,493	952,652	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/02/2018....	07/30/2021....	16,213	4,450,617	274.51.....	76,849	.....	.....	.....164,920	.....	.....164,920	118,312	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/02/2018....	07/30/2021....	137,033	35,873,780	261.79.....	1,204,517	.....	.....	.....2,671,723	.....	.....2,671,723	1,737,316	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/02/2018....	07/30/2021....	14,040	3,812,208	271.53.....	77,499	.....	.....	.....169,655	.....	.....169,655	119,428	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/02/2018....	07/30/2021....	23,743	6,397,209	269.43.....	145,548	.....	.....	.....321,481	.....	.....321,481	222,981	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/02/2018....	07/30/2021....	126,472	33,841,415	267.58.....	848,628	.....	.....	.....1,883,434	.....	.....1,883,434	1,288,111	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/13/2018....	08/10/2020....	4,628	1,668,910	360.61.....	59,331	.....	.....	.....126,835	.....	.....126,835	79,893	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/13/2018....	08/10/2020....	5,638	2,036,836	361.3.....	70,356	.....	.....	.....150,775	.....	.....150,775	95,568	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/13/2018....	08/10/2020....	6,855	2,515,939	367.....	67,869	.....	.....	.....146,747	.....	.....146,747	97,366	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/13/2018....	08/10/2020....	15,111	5,572,189	368.74.....	139,025	.....	.....	.....299,723	.....	.....299,723	201,217	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/13/2018....	08/10/2020....	10,336	3,792,939	366.96.....	102,534	.....	.....	.....221,632	.....	.....221,632	147,010	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/13/2018....	08/10/2021....	47,928	17,306,721	361.1.....	749,590	.....	.....	.....1,334,828	.....	.....1,334,828	758,359	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/13/2018....	08/10/2021....	56,379	20,804,271	369.01.....	690,638	.....	.....	.....1,211,463	.....	.....1,211,463	726,392	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/13/2018....	08/10/2021....	55,816	20,559,824	368.35.....	698,258	.....	.....	.....1,227,497	.....	.....1,227,497	732,997	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/13/2018....	08/10/2021....	133,630	49,194,692	368.14.....	1,682,407	.....	.....	.....2,960,351	.....	.....2,960,351	1,765,437	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/13/2018....	08/10/2021....	9,594	3,466,938	361.36.....	148,901	.....	.....	.....265,099	.....	.....265,099	150,903	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/13/2018....	08/10/2021....	15,916	5,751,713	361.38.....	246,857	.....	.....	.....439,512	.....	.....439,512	250,222	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/13/2018....	08/10/2021....	25,012	9,038,745	361.37.....	388,193	.....	.....	.....690,917	.....	.....690,917	393,322	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/13/2018....	08/10/2021....	12,659	4,760,473	376.05.....	122,794	.....	.....	.....208,503	.....	.....208,503	130,010	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/22/2018....	08/11/2020....	1,854	479,705	258.71.....	16,317	.....	.....	.....40,319	.....	.....40,319	27,921	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/22/2018....	08/11/2020....	2,224	608,662	273.69.....	7,628			18,988		18,988	14,940						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/22/2018....	08/11/2020....	22,275	6,015,888	270.07.....	98,011	.....	.....	.....252,763	.....	.....252,763	195,002	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/22/2018....	08/11/2020....	2,602	707,138	271.81.....	10,172	.....	.....	.....25,893	.....	.....25,893	20,184	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/22/2018....	08/11/2020....	547	143,719	262.61.....	3,858	.....	.....	.....9,854	.....	.....9,854	7,137	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/22/2018....	08/11/2020....	10,977	2,974,646	270.99.....	45,445	.....	.....	.....116,358	.....	.....116,358	90,279	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/22/2018....	08/11/2020....	14,716	3,827,354	260.09.....	119,931	.....	.....	.....300,340	.....	.....300,340	211,506	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/22/2018....	08/11/2020....	1,090	294,586	270.26.....	4,742	.....	.....	.....12,199	.....	.....12,199	9,423	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/22/2018....	08/11/2020....	11,112	2,956,763	266.08.....	63,340	.....	.....	.....164,438	.....	.....164,438	123,114	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/22/2018....	08/11/2020....	506	130,860	258.77.....	4,435	.....	.....	.....10,967	.....	.....10,967	7,600	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/22/2018....	08/11/2020....	277	72,350	261.05.....	2,140	.....	.....	.....5,401	.....	.....5,401	3,846	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/22/2018....	08/11/2020....	232	65,430	281.7.....	437	.....	.....	.....886	.....	.....886	710	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/22/2018....	08/11/2020....	246	64,495	261.74.....	1,826	.....	.....	.....4,640	.....	.....4,640	3,330	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/22/2018....	08/11/2020....	1,023	267,532	261.43.....	7,726	.....	.....	.....19,571	.....	.....19,571	13,996	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/22/2018....	08/11/2020....	131	36,291	276.8.....	359	.....	.....	.....844	.....	.....844	671	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/22/2018....	08/11/2020....	1,572	426,534	271.28.....	6,384	.....	.....	.....16,303	.....	.....16,303	12,670	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/22/2018....	08/11/2020....	9,624	2,607,455	270.93.....	40,036	.....	.....	.....102,480	.....	.....102,480	79,483	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/22/2018....	08/20/2021....	182	47,103	259.39.....	1,952	.....	.....	.....3,919	.....	.....3,919	2,477	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/22/2018....	08/20/2021....	78,304	20,305,041	259.31.....	844,118	.....	.....	.....1,695,498	.....	.....1,695,498	1,070,754	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/22/2018....	08/20/2021....	17,631	4,779,859	271.11.....	111,250	.....	.....	.....219,737	.....	.....219,737	153,475	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/22/2018....	08/20/2021....	129,138	33,491,855	259.35.....	1,390,813	.....	.....	.....2,791,722	.....	.....2,791,722	1,763,771	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/22/2018....	08/20/2021....	36,525	9,808,872	268.55.....	260,425	.....	.....	.....520,822	.....	.....520,822	357,094	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/22/2018....	08/20/2021....	16,997	4,531,973	266.64.....	132,573	.....	.....	.....266,469	.....	.....266,469	179,981	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/22/2018....	08/20/2021....	131,511	34,796,562	264.59.....	1,127,051	.....	.....	.....2,271,100	.....	.....2,271,100	1,507,738	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/23/2018....	08/21/2020....	11,308	4,114,602	363.86.....	133,437	.....	.....	.....275,252	.....	.....275,252	177,564	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/23/2018....	08/21/2020....	2,371	863,053	363.97.....	27,862	.....	.....	.....57,474	.....	.....57,474	37,109	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/23/2018....	08/21/2020....	5,509	2,038,323	369.99.....	50,464	.....	.....	.....103,491	.....	.....103,491	69,712	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/23/2018....	08/21/2020....	7,938	2,945,746	371.09.....	69,379	.....	.....	.....141,576	.....	.....141,576	95,979	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/23/2018....	08/21/2020....	11,251	4,157,327	369.51.....	105,196	.....	.....	.....216,076	.....	.....216,076	145,125	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/23/2018....	08/20/2021....	41,266	15,010,986	363.76.....	616,929	.....	.....	.....1,059,368	.....	.....1,059,368	612,135	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/23/2018....	08/20/2021....	1,670	629,294	376.73.....	16,487	.....	.....	.....26,872	.....	.....26,872	16,771	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/23/2018....	08/20/2021....	87,351	32,457,792	371.58.....	1,022,877	.....	.....	.....1,714,921	.....	.....1,714,921	1,041,500	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/23/2018....	08/20/2021....	50,131	18,612,151	371.27.....	592,549	.....	.....	.....995,484	.....	.....995,484	603,499	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/23/2018....	08/20/2021....	114,779	42,540,682	370.63.....	1,385,387	.....	.....	.....2,333,038	.....	.....2,333,038	1,409,113	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/23/2018....	08/20/2021....	16,068	5,850,929	364.14.....	237,482	.....	.....	.....407,511	.....	.....407,511	236,097	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/23/2018....	08/20/2021....	19,520	7,098,929	363.67.....	292,609	.....	.....	.....502,551	.....	.....502,551	290,206	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/23/2018....	08/20/2021....	17,256	6,279,180	363.89.....	256,938	.....	.....	.....441,151	.....	.....441,151	255,143	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/23/2018....	08/20/2021....	15,183	5,735,522	377.75.....	144,698	.....	.....	.....234,283	.....	.....234,283	146,932	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/28/2020....	49	14,526	298.53.....	266	.....	.....	.....213	.....	.....213	198	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/28/2020....	103	30,373	295.8.....	657	.....	.....	.....580	.....	.....580	537	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/28/2020....	6,337	1,808,020	285.29.....	70,416	.....	.....	.....79,087	.....	.....79,087	70,446	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/28/2020....	4,713	1,336,094	283.52.....	56,929	.....	.....	.....65,396	.....	.....65,396	57,710	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/28/2020....	3,010	871,084	289.41.....	27,245	.....	.....	.....28,515	.....	.....28,515	25,868	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/28/2020....	6,808	1,973,303	289.86.....	60,207	.....	.....	.....62,420	.....	.....62,420	56,724	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/28/2020....	4,856	1,408,249	289.99.....	42,658	.....	.....	.....44,104	.....	.....44,104	40,098	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/28/2020....	7,434	2,139,918	287.84.....	72,886	.....	.....	.....78,620	.....	.....78,620	70,865	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/30/2021....	142	42,218	298.19.....	1,110	.....	.....	.....970	.....	.....970	844	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/30/2021....	9,462	2,690,250	284.32.....	132,455	.....	.....	.....138,921	.....	.....138,921	113,378	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/30/2021....	11,648	3,302,981	283.56.....	167,821	.....	.....	.....177,232	.....	.....177,232	143,999	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/30/2021....	1,456	431,877	296.68.....	12,216	.....	.....	.....10,955	.....	.....10,955	9,483	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/30/2021....	166	48,449	292.....	1,707	.....	.....	.....1,641	.....	.....1,641	1,393	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/30/2021....	20,549	5,851,102	284.74.....	283,076	.....	.....	.....295,730	.....	.....295,730	241,941	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/30/2021....	6,562	1,901,861	289.84.....	73,838	.....	.....	.....72,976	.....	.....72,976	61,332	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/30/2021....	8,617	2,544,410	295.27.....	76,980	.....	.....	.....70,605	.....	.....70,605	60,785	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/30/2021....	26,013	7,399,627	284.46.....	362,203	.....	.....	.....384,290	.....	.....384,290	314,784	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/30/2021....	54,587	15,835,665	290.1.....	607,722	.....	.....	.....605,720	.....	.....605,720	510,817	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/30/2021....	50,391	14,617,372	290.08.....	561,470	.....	.....	.....559,756	.....	.....559,756	472,009	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/30/2021....	142,619	41,365,345	290.04.....	1,591,719	.....	.....	.....1,582,536	.....	.....1,582,536	1,333,402	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/30/2021....	600	169,646	282.73.....	8,918	.....	.....	.....9,486	.....	.....9,486	7,669	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/05/2018....	08/31/2020....	603	156,455	259.53.....	4,883	.....	.....	.....12,635	.....	.....12,635	8,781	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/05/2018....	08/31/2020....	817	211,703	258.97.....	6,834	.....	.....	.....17,575	.....	.....17,575	12,132	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/05/2018....	08/31/2020....	4,073	1,109,346	272.39.....	14,662	.....	.....	.....39,258	.....	.....39,258	30,493	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/05/2018....	08/31/2020....	9,393	2,556,617	272.18.....	34,285	.....	.....	.....92,035	.....	.....92,035	71,405	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/05/2018....	08/31/2020....	16,085	4,363,779	271.3.....	62,409	.....	.....	.....168,496	.....	.....168,496	130,078	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/05/2018....	08/31/2020....	2,747	720,623	262.37.....	18,869	.....	.....	.....50,156	.....	.....50,156	35,986	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/05/2018....	08/31/2020....	6,293	1,633,871	259.65.....	50,655	.....	.....	.....131,166	.....	.....131,166	91,285	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/05/2018....	08/31/2020....	1,928	517,197	268.2.....	9,198	.....	.....	.....25,094	.....	.....25,094	18,975	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/05/2018....	08/31/2020....	19,546	5,180,358	265.04.....	114,146			308,749		308,749	227,409						3.....

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/05/2018....	09/04/2020.....	12,914	4,700,365	363.98.....	139,082	.....	.....	.....313,336	.....	.....313,336	201,250	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/05/2018....	09/04/2020.....	2,124	773,626	364.26.....	22,598	.....	.....	.....50,981	.....	.....50,981	32,817	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/05/2018....	09/04/2020.....	8,082	2,993,641	370.43.....	66,107	.....	.....	.....149,371	.....	.....149,371	100,326	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/05/2018....	09/04/2020.....	11,557	4,295,555	371.7.....	89,332	.....	.....	.....201,142	.....	.....201,142	136,073	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/05/2018....	09/04/2020.....	340	126,355	371.38.....	2,667	.....	.....	.....6,013	.....	.....6,013	4,061	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/05/2018....	09/04/2020.....	10,457	3,870,486	370.13.....	86,689	.....	.....	.....195,976	.....	.....195,976	131,395	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/05/2018....	09/03/2021....	1,096	286,293	261.14.....	10,579	.....	.....	.....22,060	.....	.....22,060	14,144	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/05/2018....	09/03/2021....	67,645	17,654,567	260.99.....	656,829	.....	.....	.....1,369,670	.....	.....1,369,670	876,901	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/05/2018....	09/03/2021....	11,936	3,256,963	272.87.....	66,364	.....	.....	.....135,709	.....	.....135,709	95,591	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/05/2018....	09/03/2021....	108,200	28,236,917	260.97.....	1,051,703	.....	.....	.....2,192,653	.....	.....2,192,653	1,403,526	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/05/2018....	09/03/2021....	112,852	30,493,671	270.21.....	715,480	.....	.....	.....1,482,889	.....	.....1,482,889	1,025,858	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/05/2018....	09/03/2021....	14,348	3,848,459	268.23.....	100,146	.....	.....	.....208,704	.....	.....208,704	142,281	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/05/2018....	09/03/2021....	120,081	31,968,020	266.22.....	921,023	.....	.....	.....1,926,796	.....	.....1,926,796	1,292,756	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/05/2018....	09/03/2021....	413	109,802	265.96.....	3,204	.....	.....	.....6,707	.....	.....6,707	4,490	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/05/2018....	09/03/2021....	13,936	5,276,329	378.6.....	119,296	.....	.....	.....208,897	.....	.....208,897	131,084	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/05/2018....	09/03/2021....	37,236	13,563,805	364.27.....	511,989	.....	.....	.....942,397	.....	.....942,397	544,676	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/05/2018....	09/03/2021....	629	237,273	377.45.....	5,601	.....	.....	.....9,878	.....	.....9,878	6,165	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/05/2018....	09/03/2021....	58,589	21,797,537	372.04.....	627,491	.....	.....	.....1,135,383	.....	.....1,135,383	688,968	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/05/2018....	09/03/2021....	66,386	24,662,395	371.5.....	723,607	.....	.....	.....1,312,228	.....	.....1,312,228	793,840	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/05/2018....	09/03/2021....	125,401	46,540,047	371.13.....	1,384,426	.....	.....	.....2,512,368	.....	.....2,512,368	1,516,640	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/05/2018....	09/03/2021....	10,289	3,745,522	364.02.....	142,610	.....	.....	.....262,495	.....	.....262,495	151,452	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/05/2018....	09/03/2021....	16,478	6,003,107	364.3.....	226,414	.....	.....	.....416,655	.....	.....416,655	240,863	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/05/2018....	09/03/2021....	28,543	10,395,766	364.21.....	393,327	.....	.....	.....723,789	.....	.....723,789	418,154	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/20/2018....	09/18/2020....	7,219	2,609,654	361.52.....	90,954	.....	.....	.....191,978	.....	.....191,978	120,188	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/20/2018....	09/18/2020....	4,647	1,678,839	361.28.....	59,062	.....	.....	.....124,635	.....	.....124,635	77,866	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/20/2018....	09/18/2020....	7,341	2,699,014	367.64.....	72,240	.....	.....	.....154,095	.....	.....154,095	101,139	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/20/2018....	09/18/2020....	6,288	2,316,758	368.45.....	59,797	.....	.....	.....127,490	.....	.....127,490	84,129	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/20/2018....	09/18/2020....	123	45,264	368.69.....	1,155	.....	.....	.....2,463	.....	.....2,463	1,628	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/20/2018....	09/18/2020....	13,925	5,109,709	366.94.....	141,062	.....	.....	.....300,961	.....	.....300,961	196,583	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/20/2018....	09/17/2021....	14,416	5,414,445	375.59.....	143,870	.....	.....	.....245,287	.....	.....245,287	151,182	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/20/2018....	09/17/2021....	34,325	12,399,411	361.24.....	540,269	.....	.....	.....955,886	.....	.....955,886	538,920	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/20/2018....	09/17/2021....	458	170,987	373.53.....	4,898	.....	.....	.....8,428	.....	.....8,428	5,139	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/20/2018....	09/17/2021....	97,511	36,001,002	369.2.....	1,201,334	.....	.....	.....2,099,553	.....	.....2,099,553	1,248,735	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/20/2018....	09/17/2021....	73,935	27,268,858	368.82.....	921,975	.....	.....	.....1,613,029	.....	.....1,613,029	957,142	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/20/2018....	09/17/2021....	134,695	49,620,313	368.39.....	1,702,546	.....	.....	.....2,982,370	.....	.....2,982,370	1,764,987	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/20/2018....	09/17/2021....	14,613	5,284,248	361.62.....	227,374	.....	.....	.....402,315	.....	.....402,315	227,453	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/20/2018....	09/17/2021....	25,950	9,383,631	361.61.....	404,035	.....	.....	.....714,656	.....	.....714,656	404,009	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/20/2018....	09/17/2021....	28,292	10,225,516	361.43.....	442,767	.....	.....	.....783,400	.....	.....783,400	442,289	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/26/2018....	09/24/2021....	635	165,743	261.14.....	6,753	.....	.....	.....12,802	.....	.....12,802	8,171	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/26/2018....	09/24/2021....	94,696	24,615,398	259.94.....	1,058,706	.....	.....	.....2,005,611	.....	.....2,005,611	1,265,133	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/26/2018....	09/24/2021....	28,029	7,631,132	272.26.....	180,506	.....	.....	.....332,443	.....	.....332,443	232,117	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/26/2018....	09/24/2021....	174,506	45,399,382	260.16.....	1,933,522	.....	.....	.....3,663,393	.....	.....3,663,393	2,315,890	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/26/2018....	09/24/2021....	77,868	20,933,982	268.84.....	589,459	.....	.....	.....1,104,903	.....	.....1,104,903	753,088	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/26/2018....	09/24/2021....	35,677	9,567,109	268.16.....	278,636			523,682		523,682	355,098						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97...	09/26/2018....	09/24/2021....	...222,883	...59,117,508	265.24.....	1,985,888	.....	.....	.....3,759,894	.....	.....3,759,894	...2,490,140	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2020....	19	5,790	302.5.....	86	.....	.....	.....60	.....	.....60	56	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2020....	3,604	...1,056,253	293.06.....	28,026	.....	.....	.....26,597	.....	.....26,597	...24,255	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2020....	4,075	...1,191,934	292.53.....	32,595	.....	.....	.....31,338	.....	.....31,338	...28,530	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2020....	2,914	855,043	293.46.....	22,172	.....	.....	.....20,828	.....	.....20,828	...19,018	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2020....	4,329	...1,268,465	292.99.....	33,791	.....	.....	.....32,125	.....	.....32,125	...29,290	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2020....	240	70,653	294.5.....	1,725	.....	.....	.....1,576	.....	.....1,576	...1,443	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2020....	5,904	...1,725,875	292.33.....	47,735	.....	.....	.....46,112	.....	.....46,112	...41,951	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2020....	90	27,689	306.12.....	323	.....	.....	.....192	.....	.....192	...180	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2020....	151	45,596	302.36.....	685	.....	.....	.....477	.....	.....477	...445	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2020....	126	35,999	286.05.....	1,397	.....	.....	.....1,517	.....	.....1,517	...1,345	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2020....	506	146,148	288.99.....	4,860	.....	.....	.....5,032	.....	.....5,032	...4,521	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2020....	92	26,550	288.87.....	889	.....	.....	.....922	.....	.....922	...828	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2020....	8,352	...2,417,039	289.41.....	78,579	.....	.....	.....80,736	.....	.....80,736	...72,662	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2020....	1,000	287,752	287.83.....	10,180	.....	.....	.....10,755	.....	.....10,755	...9,615	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2020....	1,695	497,584	293.61.....	12,792	.....	.....	.....11,970	.....	.....11,970	...10,935	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2021....	606	173,787	286.63.....	7,965	.....	.....	.....8,068	.....	.....8,068	...6,634	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2021....	1,275	366,142	287.26.....	16,338	.....	.....	.....16,444	.....	.....16,444	...13,568	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2021....	695	209,785	301.87.....	4,746	.....	.....	.....3,857	.....	.....3,857	...3,381	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2021....	8,790	...2,529,896	287.81.....	110,266	.....	.....	.....110,339	.....	.....110,339	...91,303	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2021....	4,297	...1,246,325	290.04.....	49,298	.....	.....	.....48,103	.....	.....48,103	...40,250	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2021....	...22,284	...6,437,182	288.87.....	268,008			267,285		267,285	...222,741						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	1,555	462,653	297.62.....	12,904			11,322		11,322	9,784						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	2,023	607,072	300.02.....	15,062			12,672		12,672	11,042						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	803	242,552	301.96.....	5,463			4,431		4,431	3,885						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	890	255,745	287.28.....	11,402			11,474		11,474	9,468						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	323	95,642	296.39.....	2,829			2,532		2,532	2,178						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	1,076	319,360	296.77.....	9,277			8,254		8,254	7,111						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	20,471	5,914,386	288.92.....	245,705			242,882		242,882	202,118						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	10,212	3,026,178	296.33.....	89,766			80,426		80,426	69,164						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	2,895	851,901	294.25.....	27,858			25,744		25,744	21,954						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	8,319	2,490,607	299.39.....	63,741			54,239		54,239	47,163						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	21,444	6,183,942	288.37.....	263,104			263,929		263,929	219,406						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	13,433	3,963,754	295.08.....	124,706			113,864		113,864	97,437						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	19,481	5,744,430	294.87.....	182,510			167,160		167,160	142,921						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	42,083	12,398,099	294.61.....	398,708			368,659		368,659	315,174						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	62,491	18,384,310	294.19.....	602,853			560,926		560,926	478,738						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	98,509	28,916,394	293.54.....	977,064			911,899		911,899	775,340						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/04/2018....	10/02/2020....	18,277	6,662,910	364.55.....	198,306			435,393		435,393	277,992						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/04/2018....	10/02/2020....	9,949	3,628,889	364.74.....	107,054			235,288		235,288	150,447						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/04/2018....	10/02/2020....	5,370	1,964,452	365.8.....	55,314			121,851		121,851	78,533						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/04/2018....	10/02/2020....	4,860	1,800,509	370.44.....	41,071			90,592		90,592	60,206						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/04/2018....	10/02/2020....	4,672	1,736,721	371.74.....	37,282			82,011		82,011	54,908						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/04/2018....	10/02/2020....	2,089	776,347	371.6.....	16,776			36,916		36,916	24,697						3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/04/2018....	10/02/2020.....	8,850	3,280,336	370.68.....	74,070	.....	.....	.....163,154	.....	.....163,154	108,581	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/04/2018....	10/02/2020.....	2,330	864,494	371.08.....	19,150	.....	.....	.....42,171	.....	.....42,171	28,130	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/04/2018....	10/01/2021....	5,227	1,911,252	365.68.....	70,193	.....	.....	.....126,991	.....	.....126,991	73,614	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/04/2018....	10/01/2021....	12,964	4,722,372	364.26.....	181,889	.....	.....	.....329,615	.....	.....329,615	189,254	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/04/2018....	10/01/2021....	18,256	6,658,807	364.74.....	252,485	.....	.....	.....457,161	.....	.....457,161	263,346	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/04/2018....	10/01/2021....	13,700	5,183,006	378.31.....	121,249	.....	.....	.....210,393	.....	.....210,393	130,966	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/04/2018....	10/01/2021....	28,977	10,563,144	364.54.....	403,065	.....	.....	.....730,234	.....	.....730,234	420,078	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/04/2018....	10/01/2021....	3,803	1,422,788	374.15.....	38,826	.....	.....	.....68,706	.....	.....68,706	41,891	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/04/2018....	10/01/2021....	55,650	20,707,948	372.11.....	608,255	.....	.....	.....1,084,324	.....	.....1,084,324	653,798	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/04/2018....	10/01/2021....	14,098	5,155,457	365.69.....	189,335	.....	.....	.....342,429	.....	.....342,429	198,513	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/04/2018....	10/01/2021....	67,613	25,149,384	371.96.....	742,392	.....	.....	.....1,324,614	.....	.....1,324,614	798,008	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/04/2018....	10/01/2021....	99,271	36,886,088	371.57.....	1,103,892	.....	.....	.....1,972,420	.....	.....1,972,420	1,185,649	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/04/2018....	10/01/2021....	58,139	21,622,371	371.91.....	639,526	.....	.....	.....1,141,065	.....	.....1,141,065	687,235	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/04/2018....	10/01/2021....	18,176	6,616,936	364.05.....	256,825	.....	.....	.....465,183	.....	.....465,183	266,708	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/15/2018....	09/30/2020.....	518	134,995	260.86.....	3,089	.....	.....	.....10,206	.....	.....10,206	7,133	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/15/2018....	09/30/2020.....	14,391	3,820,683	265.5.....	63,462	.....	.....	.....222,660	.....	.....222,660	162,994	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/15/2018....	09/30/2020.....	7,242	1,928,148	266.25.....	30,343	.....	.....	.....107,276	.....	.....107,276	79,042	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/15/2018....	09/30/2020.....	1,015	264,250	260.37.....	6,242	.....	.....	.....20,484	.....	.....20,484	14,238	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/15/2018....	09/30/2020.....	5,092	1,393,954	273.78.....	12,321	.....	.....	.....44,988	.....	.....44,988	34,858	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/15/2018....	09/30/2020.....	9,464	2,579,414	272.54.....	25,175	.....	.....	.....92,039	.....	.....92,039	70,858	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/15/2018....	09/30/2020.....	19,240	5,235,434	272.11.....	52,910	.....	.....	.....193,228	.....	.....193,228	148,404	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/15/2018....	09/30/2020.....	2,228	583,237	261.77.....	12,544			42,041		42,041	29,674						3.....

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/15/2018....	09/30/2020....	1,528	398,970	261.14.....	8,953	.....	.....	.....29,729	.....	.....29,729	20,842	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/15/2018....	09/30/2020....	11,900	3,097,032	260.26.....	73,779	.....	.....	.....241,419	.....	.....241,419	167,592	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/15/2018....	09/30/2020....	6,502	1,744,017	268.22.....	23,733	.....	.....	.....85,362	.....	.....85,362	63,897	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/15/2018....	10/13/2021....	1,095	284,555	259.82.....	9,441	.....	.....	.....23,350	.....	.....23,350	14,653	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/15/2018....	10/13/2021....	148,894	38,718,474	260.04.....	1,271,557	.....	.....	.....3,146,756	.....	.....3,146,756	1,978,956	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/15/2018....	10/13/2021....	34,703	9,443,500	272.12.....	163,800	.....	.....	.....417,778	.....	.....417,778	290,176	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/15/2018....	10/13/2021....	227,324	59,231,474	260.56.....	1,895,880	.....	.....	.....4,705,008	.....	.....4,705,008	2,973,980	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/15/2018....	10/13/2021....	34,165	9,234,902	270.3.....	177,318	.....	.....	.....452,661	.....	.....452,661	310,490	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/15/2018....	10/13/2021....	65,253	17,466,238	267.67.....	386,950	.....	.....	.....985,796	.....	.....985,796	663,056	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/15/2018....	10/13/2021....	1,019	264,311	259.36.....	8,968	.....	.....	.....22,125	.....	.....22,125	13,821	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/15/2018....	10/13/2021....	198,238	52,640,010	265.54.....	1,306,386	.....	.....	.....3,310,677	.....	.....3,310,677	2,188,824	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/15/2018....	10/13/2021....	363	96,659	266.58.....	2,270	.....	.....	.....5,770	.....	.....5,770	3,848	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/17/2018....	10/16/2020....	8,468	3,024,130	357.13.....	94,078	.....	.....	.....260,769	.....	.....260,769	155,361	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/17/2018....	10/16/2020....	4,338	1,559,688	359.55.....	43,596	.....	.....	.....123,616	.....	.....123,616	75,328	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/17/2018....	10/16/2020....	6,460	2,315,016	358.34.....	68,286	.....	.....	.....191,500	.....	.....191,500	115,407	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/17/2018....	10/16/2020....	8,541	3,099,107	362.86.....	74,390	.....	.....	.....217,025	.....	.....217,025	136,050	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/17/2018....	10/16/2020....	9,007	3,257,486	361.67.....	82,682	.....	.....	.....238,780	.....	.....238,780	148,221	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/17/2018....	10/16/2020....	18,716	6,799,009	363.27.....	160,023	.....	.....	.....468,535	.....	.....468,535	294,690	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/17/2018....	10/15/2021....	29,687	10,584,743	356.55.....	426,596	.....	.....	.....947,532	.....	.....947,532	512,251	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/17/2018....	10/15/2021....	16,779	6,144,353	366.19.....	176,517	.....	.....	.....401,976	.....	.....401,976	233,047	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/17/2018....	10/15/2021....	31,386	11,205,797	357.03.....	444,428	.....	.....	.....988,726	.....	.....988,726	536,560	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/17/2018....	10/15/2021....	67,115	24,425,786	363.94.....	761,083	.....	.....	.....1,727,139	.....	.....1,727,139	986,348	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/17/2018....	10/15/2021....	79,753	29,080,169	364.63.....	883,658	.....	.....	.....2,008,431	.....	.....2,008,431	1,152,395	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/17/2018....	10/15/2021....	110,800	40,197,299	362.79.....	1,305,229	.....	.....	.....2,954,267	.....	.....2,954,267	1,673,710	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/17/2018....	10/15/2021....	583	219,783	377.2.....	4,149	.....	.....	.....9,407	.....	.....9,407	5,806	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/17/2018....	10/15/2021....	16,913	6,045,228	357.43.....	236,444	.....	.....	.....526,956	.....	.....526,956	286,869	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/17/2018....	10/15/2021....	28,684	10,227,453	356.56.....	411,898	.....	.....	.....915,273	.....	.....915,273	494,851	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/30/2018....	10/29/2020....	10,505	3,693,813	351.63.....	110,406	.....	.....	.....379,237	.....	.....379,237	212,800	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/30/2018....	10/29/2020....	4,834	1,706,447	353.04.....	47,852	.....	.....	.....167,890	.....	.....167,890	95,627	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/30/2018....	10/29/2020....	6,907	2,427,516	351.44.....	73,149	.....	.....	.....250,639	.....	.....250,639	140,353	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/30/2018....	10/29/2020....	4,560	1,630,353	357.55.....	36,934	.....	.....	.....138,645	.....	.....138,645	82,596	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/30/2018....	10/29/2020....	9,082	3,246,420	357.44.....	74,022	.....	.....	.....277,109	.....	.....277,109	164,913	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/30/2018....	10/29/2020....	6,708	2,396,253	357.22.....	55,207	.....	.....	.....206,070	.....	.....206,070	122,381	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/30/2018....	10/29/2021....	30,959	10,912,048	352.47.....	406,489	.....	.....	.....1,100,191	.....	.....1,100,191	573,571	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/30/2018....	10/29/2021....	36,887	13,232,635	358.73.....	393,589	.....	.....	.....1,109,561	.....	.....1,109,561	608,344	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/30/2018....	10/29/2021....	37,896	13,369,568	352.8.....	492,264	.....	.....	.....1,335,545	.....	.....1,335,545	698,215	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/30/2018....	10/29/2021....	64,384	23,123,557	359.15.....	677,321	.....	.....	.....1,913,775	.....	.....1,913,775	1,052,617	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/30/2018....	10/29/2021....	73,496	26,381,447	358.95.....	778,324	.....	.....	.....2,197,046	.....	.....2,197,046	1,206,597	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/30/2018....	10/29/2021....	123,537	44,258,255	358.26.....	1,340,373	.....	.....	.....3,765,278	.....	.....3,765,278	2,057,007	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/30/2018....	10/29/2021....	110	40,630	370.51.....	767	.....	.....	.....2,279	.....	.....2,279	1,353	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/30/2018....	10/29/2021....	12,811	4,524,788	353.19.....	164,368	.....	.....	.....447,054	.....	.....447,054	234,485	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/30/2018....	10/29/2021....	23,979	8,437,558	351.88.....	320,832	.....	.....	.....864,797	.....	.....864,797	448,591	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/31/2018....	10/29/2021....	2,706	689,315	254.7.....	27,307	.....	.....	.....69,834	.....	.....69,834	41,393	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/31/2018....	10/29/2021....	140,848	35,907,804	254.94.....	1,405,664	.....	.....	.....3,604,175	.....	.....3,604,175	2,142,020	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/31/2018....	10/29/2021....	27,533	7,350,800	266.98.....	155,562	.....	.....	.....431,451	.....	.....431,451	287,609	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/31/2018....	10/29/2021....	198,369	50,526,497	254.71.....	1,999,557	.....	.....	.....5,116,843	.....	.....5,116,843	3,033,255	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/31/2018....	10/29/2021....	58,275	15,401,428	264.29.....	377,038	.....	.....	.....1,032,369	.....	.....1,032,369	672,975	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/31/2018....	10/29/2021....	56,713	14,848,104	261.81.....	413,440	.....	.....	.....1,117,159	.....	.....1,117,159	712,196	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/31/2018....	10/29/2021....	3,902	999,459	256.16.....	36,910	.....	.....	.....95,618	.....	.....95,618	57,591	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/31/2018....	10/29/2021....	218,535	56,773,278	259.79.....	1,752,653	.....	.....	.....4,671,172	.....	.....4,671,172	2,920,829	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/09/2020....	179	51,001	284.76.....	700	.....	.....	.....2,339	.....	.....2,339	2,056	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/09/2020....	337	98,399	291.76.....	797	.....	.....	.....2,772	.....	.....2,772	2,513	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/09/2020....	287	81,743	284.76.....	1,122	.....	.....	.....3,749	.....	.....3,749	3,296	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/09/2020....	636	181,302	284.95.....	2,454	.....	.....	.....8,217	.....	.....8,217	7,230	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/09/2020....	1,193	339,399	284.53.....	4,735	.....	.....	.....15,790	.....	.....15,790	13,864	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/09/2020....	1,077	314,738	292.16.....	2,469	.....	.....	.....8,593	.....	.....8,593	7,801	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/09/2020....	1,891	548,339	290.03.....	5,083	.....	.....	.....17,605	.....	.....17,605	15,857	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/09/2020....	1,111	321,567	289.52.....	3,100	.....	.....	.....10,715	.....	.....10,715	9,630	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/09/2020....	574	166,751	290.69.....	1,469	.....	.....	.....5,099	.....	.....5,099	4,604	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/09/2020....	46	13,594	293.09.....	99	.....	.....	.....345	.....	.....345	314	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/30/2020....	68	19,317	286.09.....	249	.....	.....	.....821	.....	.....821	723	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/30/2020....	386	110,296	285.66.....	1,465	.....	.....	.....4,817	.....	.....4,817	4,233	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/30/2020....	1,112	315,588	283.92.....	4,737	.....	.....	.....15,340	.....	.....15,340	13,356	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/30/2020....	1,491	402,844	270.24.....	14,282	.....	.....	.....38,453	.....	.....38,453	30,184	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/30/2020....	2,428	653,208	269.05.....	24,744	.....	.....	.....65,366	.....	.....65,366	50,705	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/30/2020....	4,381	1,205,273	275.11.....	32,131	.....	.....	.....93,234	.....	.....93,234	76,447	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/30/2020....	3,078	850,259	276.26.....	21,120	.....	.....	.....62,316	.....	.....62,316	51,567	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/30/2020....	4,894	1,344,854	274.77.....	36,600	.....	.....	.....105,671	.....	.....105,671	86,402	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/30/2020....	1,107	304,637	275.09.....	8,131	.....	.....	.....23,587	.....	.....23,587	19,337	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/08/2021....	586	167,462	285.66.....	3,296	.....	.....	.....8,181	.....	.....8,181	6,680	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/08/2021....	1,322	375,102	283.65.....	8,247	.....	.....	.....20,266	.....	.....20,266	16,358	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/08/2021....	1,621	464,395	286.51.....	8,715	.....	.....	.....21,711	.....	.....21,711	17,812	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/08/2021....	5,447	1,533,130	281.47.....	37,899	.....	.....	.....91,959	.....	.....91,959	73,224	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/08/2021....	418	123,127	294.59.....	1,437	.....	.....	.....3,648	.....	.....3,648	3,110	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/08/2021....	1,082	320,784	296.49.....	3,330	.....	.....	.....8,445	.....	.....8,445	7,253	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/08/2021....	7,646	2,180,395	285.18.....	44,072	.....	.....	.....109,147	.....	.....109,147	88,887	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/08/2021....	673	199,199	296.11.....	2,117	.....	.....	.....5,371	.....	.....5,371	4,606	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/08/2021....	739	210,370	284.53.....	4,408	.....	.....	.....10,881	.....	.....10,881	8,828	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/08/2021....	18,260	5,324,492	291.59.....	74,487	.....	.....	.....188,501	.....	.....188,501	158,629	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/08/2021....	660	196,972	298.52.....	1,799	.....	.....	.....4,549	.....	.....4,549	3,936	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/08/2021....	10,342	2,945,353	284.8.....	60,798	.....	.....	.....150,296	.....	.....150,296	122,132	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/08/2021....	18,442	5,374,160	291.41.....	75,990	.....	.....	.....192,228	.....	.....192,228	161,630	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/08/2021....	2,075	604,077	291.19.....	8,654	.....	.....	.....21,879	.....	.....21,879	18,378	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/08/2021....	33,892	9,830,062	290.04.....	150,669	.....	.....	.....382,827	.....	.....382,827	320,295	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	810	219,340	270.8.....	9,328	.....	.....	.....20,597	.....	.....20,597	15,055	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	2,745	740,550	269.75.....	33,041	.....	.....	.....72,287	.....	.....72,287	52,349	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	127	36,155	285.....	753	.....	.....	.....1,836	.....	.....1,836	1,486	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	5,050	1,367,132	270.71.....	58,382			128,809		128,809	94,076						3.....

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	14,557	3,931,018	270.05.....	173,015	.....	.....	.....393,355	.....	.....393,355	289,409	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	645	181,562	281.43.....	4,578	.....	.....	.....10,949	.....	.....10,949	8,674	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	14,806	3,999,986	270.16.....	175,170	.....	.....	.....399,677	.....	.....399,677	294,608	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	12,436	3,458,712	278.11.....	103,430	.....	.....	.....242,025	.....	.....242,025	187,453	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	1,966	531,669	270.48.....	22,945	.....	.....	.....50,523	.....	.....50,523	36,825	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	25,804	7,139,157	276.67.....	229,407	.....	.....	.....538,433	.....	.....538,433	414,352	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	23,236	6,275,355	270.07.....	275,944	.....	.....	.....612,915	.....	.....612,915	447,180	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	37,851	10,448,346	276.04.....	346,336	.....	.....	.....811,380	.....	.....811,380	622,051	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	2,321	639,693	275.58.....	21,687	.....	.....	.....49,814	.....	.....49,814	37,867	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	89,061	24,520,252	275.32.....	841,914	.....	.....	.....1,961,930	.....	.....1,961,930	1,496,138	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2020....	1,188	307,729	259.09.....	6,651	.....	.....	.....25,457	.....	.....25,457	17,210	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2020....	3,184	838,227	263.25.....	13,533	.....	.....	.....56,032	.....	.....56,032	39,608	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2020....	76	19,395	253.79.....	591	.....	.....	.....2,026	.....	.....2,026	1,280	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2020....	5,037	1,310,249	260.1.....	26,396	.....	.....	.....103,198	.....	.....103,198	70,574	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2020....	5,024	1,325,463	263.82.....	20,549	.....	.....	.....85,846	.....	.....85,846	61,019	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2020....	83	21,141	253.79.....	644	.....	.....	.....2,208	.....	.....2,208	1,395	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2020....	504	130,954	259.82.....	2,691	.....	.....	.....10,457	.....	.....10,457	7,129	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2020....	10,069	2,593,875	257.62.....	61,821	.....	.....	.....229,820	.....	.....229,820	152,662	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2020....	4,569	1,197,734	262.17.....	20,878	.....	.....	.....84,862	.....	.....84,862	59,340	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2020....	1,592	411,906	258.72.....	9,123	.....	.....	.....34,679	.....	.....34,679	23,343	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2020....	5,876	1,552,900	264.26.....	23,329	.....	.....	.....98,112	.....	.....98,112	70,028	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2020....	1,222	315,227	257.92.....	7,370			27,548		27,548	18,366						3.....

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

E18.56

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2020....	22,243	5,799,329	260.73.....	111,881	.....	.....	.....442,629	.....	.....442,629	304,817	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2020....	12,329	3,221,489	261.29.....	59,796	.....	.....	.....238,967	.....	.....238,967	165,563	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2020....	5,089	1,324,784	260.3.....	26,363	.....	.....	.....103,314	.....	.....103,314	70,811	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2020....	1,326	346,102	261.03.....	6,550	.....	.....	.....26,017	.....	.....26,017	17,975	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2020....	37	9,315	253.19.....	294	.....	.....	.....997	.....	.....997	625	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2020....	70	17,774	253.19.....	562	.....	.....	.....1,902	.....	.....1,902	1,192	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2020....	274	69,275	253.28.....	2,177	.....	.....	.....7,386	.....	.....7,386	4,635	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2020....	4,361	1,181,043	270.82.....	10,728	.....	.....	.....49,135	.....	.....49,135	36,938	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2020....	15,228	4,100,665	269.29.....	42,028	.....	.....	.....189,679	.....	.....189,679	141,119	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2020....	47	12,020	256.07.....	317	.....	.....	.....1,141	.....	.....1,141	743	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2020....	13,036	3,530,304	270.81.....	32,069	.....	.....	.....146,975	.....	.....146,975	110,484	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2021....	1,035	262,522	253.72.....	10,243	.....	.....	.....27,620	.....	.....27,620	16,151	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2021....	1,460	370,334	253.73.....	14,450	.....	.....	.....38,949	.....	.....38,949	22,778	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2021....	850	215,668	253.79.....	8,387	.....	.....	.....22,631	.....	.....22,631	13,244	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2021....	523	138,753	265.13.....	3,020	.....	.....	.....8,953	.....	.....8,953	5,860	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2021....	118,175	29,977,399	253.67.....	1,172,294	.....	.....	.....3,159,909	.....	.....3,159,909	1,846,727	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2021....	16,451	4,364,241	265.28.....	94,267	.....	.....	.....279,567	.....	.....279,567	183,232	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2021....	2,001	507,687	253.77.....	19,766	.....	.....	.....53,314	.....	.....53,314	31,193	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2021....	1,706	447,820	262.56.....	11,189	.....	.....	.....32,620	.....	.....32,620	20,878	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2021....	168,476	42,733,909	253.65.....	1,672,966	.....	.....	.....4,507,959	.....	.....4,507,959	2,633,963	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2021....	124	31,511	253.43.....	1,247	.....	.....	.....3,352	.....	.....3,352	1,954	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2021....	25,372	6,662,698	262.6.....	166,187			484,435		484,435	310,167						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2021....	40,645	10,599,851	260.79.....	290,613	.....	.....	.....836,027	.....	.....836,027	526,337	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2021....	2,616	681,279	260.4.....	19,073	.....	.....	.....54,661	.....	.....54,661	34,285	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2021....	591	150,001	253.86.....	5,814	.....	.....	.....15,699	.....	.....15,699	9,195	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2021....	198,022	51,244,257	258.78.....	1,558,437	.....	.....	....4,407,244	.....	....4,407,244	2,720,535	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2018....	11/13/2020....	6,650	2,344,904	352.64.....	80,127	.....	.....	.....233,526	.....	.....233,526	131,915	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2018....	11/13/2020....	2,248	791,408	352.1.....	27,691	.....	.....	.....80,109	.....	.....80,109	44,997	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2018....	11/13/2020....	7,899	2,787,432	352.89.....	94,234	.....	.....	.....275,493	.....	.....275,493	156,027	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2018....	11/13/2020....	9,744	3,491,037	358.27.....	92,959	.....	.....	.....289,806	.....	.....289,806	172,997	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2018....	11/13/2020....	8,227	2,945,681	358.05.....	79,226	.....	.....	.....246,390	.....	.....246,390	146,784	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2018....	11/13/2020....	8,362	2,991,085	357.68.....	81,785	.....	.....	.....253,368	.....	.....253,368	150,425	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2018....	11/12/2021....	29,040	10,242,313	352.7.....	434,725	.....	.....	.....1,026,571	.....	.....1,026,571	534,829	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2018....	11/12/2021....	50,130	17,680,325	352.69.....	750,946	.....	.....	.....1,772,568	.....	.....1,772,568	923,405	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2018....	11/12/2021....	26,234	9,471,645	361.05.....	300,900	.....	.....	.....739,248	.....	.....739,248	411,128	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2018....	11/12/2021....	294	106,506	362.35.....	3,227	.....	.....	.....7,970	.....	.....7,970	4,474	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2018....	11/12/2021....	63,618	22,437,309	352.69.....	952,992	.....	.....	.....2,249,486	.....	.....2,249,486	1,171,852	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2018....	11/12/2021....	75,704	27,228,627	359.67.....	908,454	.....	.....	.....2,220,067	.....	.....2,220,067	1,222,250	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2018....	11/12/2021....	79,013	28,389,198	359.3.....	960,002	.....	.....	.....2,341,583	.....	.....2,341,583	1,285,598	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2018....	11/12/2021....	134,742	48,315,718	358.58.....	1,676,188	.....	.....	....4,074,934	.....	....4,074,934	2,225,156	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2018....	11/12/2021....	361	127,199	352.05.....	5,521	.....	.....	.....12,982	.....	.....12,982	6,727	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2018....	11/12/2021....	767	269,920	352.05.....	11,715	.....	.....	.....27,548	.....	.....27,548	14,274	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2018....	11/12/2021....	16,938	5,971,792	352.57.....	254,576	.....	.....	.....600,723	.....	.....600,723	312,626	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/26/2018....	11/19/2020....	975	249,721	256.14.....	5,986			23,635		23,635	15,382						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/26/2018....	11/19/2020....	153	38,876	253.86.....	1,081			4,049		4,049	2,557						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/26/2018....	11/19/2020....	5,698	1,444,342	253.48.....	41,140			152,760		152,760	95,961						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/26/2018....	11/19/2020....	2,306	606,768	263.11.....	8,902			40,909		40,909	28,815						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/26/2018....	11/19/2020....	5,480	1,426,859	260.39.....	25,535			110,829		110,829	75,879						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/26/2018....	11/19/2020....	3,146	819,597	260.55.....	14,501			63,155		63,155	43,315						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/26/2018....	11/19/2021....	278	73,739	265.2.....	1,479			4,748		4,748	3,105						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/26/2018....	11/19/2021....	95,984	24,346,321	253.65.....	894,570			2,568,754		2,568,754	1,499,046						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/26/2018....	11/19/2021....	10,123	2,683,690	265.11.....	54,158			173,558		173,558	113,420						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/26/2018....	11/19/2021....	5,692	1,443,793	253.67.....	52,989			152,219		152,219	88,851						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/26/2018....	11/19/2021....	2,775	727,865	262.27.....	17,151			53,775		53,775	34,277						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/26/2018....	11/19/2021....	140,155	35,551,750	253.66.....	1,304,844			3,749,619		3,749,619	2,188,410						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/26/2018....	11/19/2021....	5,552	1,454,076	261.89.....	34,979			109,289		109,289	69,419						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/26/2018....	11/19/2021....	39,385	10,331,586	262.32.....	242,614			761,563		761,563	485,650						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/26/2018....	11/19/2021....	49,150	12,809,494	260.62.....	329,797			1,018,620		1,018,620	639,336						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/26/2018....	11/19/2021....	14,562	3,791,927	260.39.....	98,734			304,581		304,581	190,749						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/26/2018....	11/19/2021....	1,106	280,152	253.24.....	10,499			30,015		30,015	17,434						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/26/2018....	11/19/2021....	146,222	37,831,904	258.73.....	1,074,728			3,262,353		3,262,353	2,010,007						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/26/2018....	11/19/2021....	1,217	308,878	253.78.....	11,270			32,431		32,431	18,954						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/26/2018....	11/19/2021....	1,328	336,625	253.41.....	12,513			35,838		35,838	20,857						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/26/2018....	11/19/2021....	2,462	624,543	253.71.....	22,869			65,746		65,746	38,393						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2018....	11/30/2020....	8,964	3,192,729	356.17.....	106,134			284,580		284,580	165,721						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2018....	11/30/2020....	3,404	1,213,228	356.38.....	39,967			107,398		107,398	62,667						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2018....	11/30/2020....	5,722	2,035,522	355.72.....	69,010	.....	.....	.....184,108	.....	.....184,108	106,752	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2018....	11/30/2020....	9,119	3,299,968	361.86.....	85,176	.....	.....	.....241,166	.....	.....241,166	147,710	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2018....	11/30/2020....	5,086	1,839,366	361.65.....	47,961	.....	.....	.....135,476	.....	.....135,476	82,833	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2018....	11/30/2020....	3,871	1,395,017	360.37.....	38,556	.....	.....	.....107,665	.....	.....107,665	65,126	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2018....	11/29/2021....	18,804	6,693,606	355.97.....	281,118	.....	.....	.....611,407	.....	.....611,407	326,060	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2018....	11/29/2021....	35,902	12,785,619	356.13.....	534,215	.....	.....	.....1,162,383	.....	.....1,162,383	620,676	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2018....	11/29/2021....	31,512	11,487,333	364.54.....	358,605	.....	.....	.....801,329	.....	.....801,329	454,929	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2018....	11/29/2021....	47,651	16,957,458	355.87.....	714,284	.....	.....	.....1,553,478	.....	.....1,553,478	827,808	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2018....	11/29/2021....	83,562	30,341,536	363.1.....	996,900	.....	.....	.....2,220,414	.....	.....2,220,414	1,248,298	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2018....	11/29/2021....	97,679	35,419,386	362.61.....	1,183,870	.....	.....	.....2,633,959	.....	.....2,633,959	1,475,768	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2018....	11/29/2021....	154,852	56,034,785	361.86.....	1,923,263	.....	.....	.....4,269,644	.....	.....4,269,644	2,379,655	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2018....	11/29/2021....	1,258	448,145	356.31.....	18,602	.....	.....	.....40,527	.....	.....40,527	21,671	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2018....	11/29/2021....	394	146,704	372.59.....	3,398	.....	.....	.....7,667	.....	.....7,667	4,572	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/30/2018....	11/29/2021....	15,261	5,440,515	356.49.....	224,494	.....	.....	.....489,386	.....	.....489,386	262,056	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2020....	159	45,493	286.21.....	708	.....	.....	.....1,947	.....	.....1,947	1,704	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2020....	93	26,487	284.71.....	456	.....	.....	.....1,243	.....	.....1,243	1,079	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2020....	185	52,544	283.53.....	978	.....	.....	.....2,643	.....	.....2,643	2,280	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2020....	1,512	411,172	271.86.....	15,456	.....	.....	.....36,777	.....	.....36,777	29,109	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2020....	3,417	927,379	271.43.....	35,688	.....	.....	.....84,442	.....	.....84,442	66,573	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2020....	1,661	464,426	279.64.....	11,088	.....	.....	.....28,916	.....	.....28,916	24,347	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2020....	4,344	1,202,768	276.9.....	33,914	.....	.....	.....85,850	.....	.....85,850	70,876	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2020....	7,829	2,171,422	277.37.....	59,535			151,513		151,513	125,530						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/03/2018....	11/30/2020....	10,602	2,927,197	276.09.....	86,580			217,110		217,110	178,125						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2020....	1,149	290,032	252.41.....	10,422			31,997		31,997	19,750						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2020....	4,198	1,094,138	260.64.....	23,340			84,007		84,007	57,484						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2020....	179	45,986	257.61.....	1,198			4,078		4,078	2,695						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2020....	640	166,860	260.91.....	3,498			12,639		12,639	8,674						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2020....	6,953	1,794,597	258.12.....	45,261			155,493		155,493	103,388						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2020....	2,733	716,030	262.04.....	13,881			51,182		51,182	35,545						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2020....	12,200	3,154,772	258.58.....	77,228			267,570		267,570	178,879						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2020....	4,052	1,050,436	259.23.....	24,637			86,398		86,398	58,197						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2020....	669	168,237	251.61.....	6,332			19,139		19,139	11,680						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2020....	186	47,310	253.74.....	1,570			4,951		4,951	3,113						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2020....	267	67,582	253.58.....	2,263			7,119		7,119	4,466						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2020....	417	109,287	261.79.....	2,154			7,914		7,914	5,482						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2020....	613	154,130	251.48.....	5,847			17,621		17,621	10,733						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2020....	3,684	965,955	262.2.....	18,531			68,470		68,470	47,629						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2020....	4,605	1,159,801	251.84.....	43,060			130,793		130,793	80,082						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2020....	324	84,549	261.01.....	1,759			6,372		6,372	4,378						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/03/2018....	11/30/2021....	670	181,793	271.37.....	8,518			16,740		16,740	12,235						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/03/2018....	11/30/2021....	570	155,063	272.27.....	6,979			13,802		13,802	10,165						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/03/2018....	11/30/2021....	1,310	376,199	287.1.....	8,156			17,323		17,323	14,113						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/03/2018....	11/30/2021....	11,691	3,173,862	271.49.....	147,916			290,947		290,947	212,861						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/03/2018....	11/30/2021....	974	277,595	284.95.....	6,745			14,238		14,238	11,461						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	1,909	539,579	282.61.....	14,796	.....	.....	.....30,962	.....	.....30,962	24,575	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	728	205,532	282.46.....	5,679	.....	.....	.....11,877	.....	.....11,877	9,418	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	19,466	5,292,729	271.9.....	242,198	.....	.....	.....489,185	.....	.....489,185	362,183	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	29,858	8,111,735	271.68.....	374,859	.....	.....	.....748,290	.....	.....748,290	551,013	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	11,062	3,101,457	280.38.....	95,145	.....	.....	.....197,200	.....	.....197,200	154,301	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	2,272	634,669	279.34.....	20,495	.....	.....	.....42,270	.....	.....42,270	32,845	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	1,578	441,761	280.01.....	13,803	.....	.....	.....28,559	.....	.....28,559	22,292	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	50,372	14,004,460	278.02.....	482,239	.....	.....	.....998,641	.....	.....998,641	771,351	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	32,363	8,792,978	271.7.....	405,979	.....	.....	.....810,514	.....	.....810,514	596,930	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	70,405	19,543,779	277.59.....	687,057	.....	.....	.....1,419,714	.....	.....1,419,714	1,093,324	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	103,467	28,637,679	276.78.....	1,046,466	.....	.....	.....2,153,346	.....	.....2,153,346	1,648,857	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2021....	1,250	315,763	252.54.....	13,916	.....	.....	.....34,726	.....	.....34,726	19,971	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2021....	5,209	1,315,264	252.48.....	58,137	.....	.....	.....144,964	.....	.....144,964	83,313	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2021....	6,610	1,667,223	252.24.....	74,491	.....	.....	.....185,370	.....	.....185,370	106,240	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2021....	4,255	1,123,158	263.96.....	28,126	.....	.....	.....76,876	.....	.....76,876	49,630	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2021....	92,571	23,343,647	252.17.....	1,046,979	.....	.....	.....2,602,063	.....	.....2,602,063	1,490,094	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2021....	19,736	5,205,425	263.75.....	131,838	.....	.....	.....359,813	.....	.....359,813	231,865	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2021....	24,376	6,152,155	252.39.....	273,007	.....	.....	.....680,302	.....	.....680,302	390,574	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2021....	2,941	768,275	261.23.....	22,175	.....	.....	.....59,551	.....	.....59,551	37,509	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2021....	106,364	26,827,050	252.22.....	1,199,782	.....	.....	.....2,984,927	.....	.....2,984,927	1,710,335	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2021....	11,731	3,055,149	260.44.....	91,852	.....	.....	.....245,156	.....	.....245,156	153,262	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2021....	33,349	8,695,124	260.73.....	257,455	.....	.....	.....688,963	.....	.....688,963	431,906	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2021....	20,797	5,392,454	259.29.....	171,783	.....	.....	.....454,596	.....	.....454,596	281,035	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2021....	18,591	4,811,449	258.81.....	156,905	.....	.....	.....413,904	.....	.....413,904	254,662	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2021....	1,853	467,646	252.42.....	20,731	.....	.....	.....51,655	.....	.....51,655	29,666	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2021....	161,646	41,585,050	257.26.....	1,464,513	.....	.....	.....3,813,333	.....	.....3,813,333	2,309,466	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2018....	12/03/2021....	368	93,888	255.09.....	4,063	.....	.....	.....9,382	.....	.....9,382	5,549	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2018....	12/03/2021....	4,156	1,093,833	263.2.....	31,917	.....	.....	.....77,593	.....	.....77,593	49,730	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2018....	12/03/2021....	102	26,446	260.4.....	889	.....	.....	.....2,126	.....	.....2,126	1,328	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2018....	12/03/2021....	7,501	1,972,803	263.02.....	58,130	.....	.....	.....141,108	.....	.....141,108	90,292	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2018....	12/03/2021....	10,916	2,855,938	261.62.....	90,278	.....	.....	.....217,631	.....	.....217,631	137,496	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2018....	12/03/2021....	19,675	5,129,762	260.72.....	169,602	.....	.....	.....406,734	.....	.....406,734	254,807	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2018....	12/03/2021....	59,628	15,465,217	259.36.....	546,196	.....	.....	.....1,300,124	.....	.....1,300,124	803,847	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2018....	12/03/2021....	4,868	1,238,788	254.47.....	55,156	.....	.....	.....126,766	.....	.....126,766	74,473	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2018....	12/03/2021....	6,871	1,753,487	255.2.....	75,513	.....	.....	.....174,476	.....	.....174,476	103,325	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2018....	12/03/2021....	1,024	272,114	265.83.....	6,940	.....	.....	.....17,037	.....	.....17,037	11,167	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2018....	12/03/2021....	31,805	8,099,347	254.66.....	357,483	.....	.....	.....822,824	.....	.....822,824	484,409	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2018....	12/03/2021....	3,894	1,033,955	265.53.....	26,790	.....	.....	.....65,690	.....	.....65,690	42,951	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2018....	12/03/2021....	7,951	2,022,776	254.41.....	90,322	.....	.....	.....207,466	.....	.....207,466	121,802	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2018....	12/03/2021....	2,721	714,997	262.77.....	21,333	.....	.....	.....51,730	.....	.....51,730	33,027	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2018....	12/03/2021....	51,889	13,219,791	254.77.....	580,639	.....	.....	.....1,337,370	.....	.....1,337,370	788,282	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2018....	12/10/2021....	775	198,729	256.55.....	8,056	.....	.....	.....18,760	.....	.....18,760	11,257	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2018....	12/10/2021....	2,813	721,601	256.51.....	29,313	.....	.....	.....68,227	.....	.....68,227	40,922	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2018....	12/10/2021....	5,307	1,361,553	256.57.....	55,137			128,426		128,426	77,077						3.....

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2018....	12/10/2021....	2,836	760,137	268.07.....	17,297	.....	.....	.....42,619	.....	.....42,619	28,393	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2018....	12/10/2021....	50,865	13,048,519	256.53.....	529,510	.....	.....	.....1,232,742	.....	.....1,232,742	739,541	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2018....	12/10/2021....	5,404	1,449,542	268.23.....	32,695	.....	.....	.....80,609	.....	.....80,609	53,768	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2018....	12/10/2021....	14,391	3,692,450	256.58.....	149,523	.....	.....	.....348,146	.....	.....348,146	208,968	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2018....	12/10/2021....	2,940	780,375	265.45.....	20,373	.....	.....	.....49,836	.....	.....49,836	32,515	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2018....	12/10/2021....	66,330	17,014,213	256.51.....	691,155	.....	.....	.....1,608,674	.....	.....1,608,674	964,865	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2018....	12/10/2021....	11,170	2,955,854	264.63.....	80,534	.....	.....	.....196,324	.....	.....196,324	127,212	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2018....	12/10/2021....	6,241	1,657,352	265.54.....	43,066	.....	.....	.....105,383	.....	.....105,383	68,808	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2018....	12/10/2021....	16,274	4,292,024	263.73.....	122,383	.....	.....	.....297,385	.....	.....297,385	191,209	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2018....	12/10/2021....	28,440	7,485,811	263.21.....	219,276	.....	.....	.....531,306	.....	.....531,306	340,055	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2018....	12/10/2021....	976	250,229	256.49.....	10,175	.....	.....	.....23,678	.....	.....23,678	14,199	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2018....	12/10/2021....	92,392	24,180,863	261.72.....	763,159	.....	.....	.....1,835,990	.....	.....1,835,990	1,159,375	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/13/2018....	12/11/2020....	4,425	1,590,914	359.54.....	49,426	.....	.....	.....126,549	.....	.....126,549	75,746	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/13/2018....	12/11/2020....	1,057	380,793	360.35.....	11,423	.....	.....	.....29,432	.....	.....29,432	17,739	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/13/2018....	12/11/2020....	7,142	2,567,571	359.5.....	79,920	.....	.....	.....204,524	.....	.....204,524	122,375	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/13/2018....	12/11/2020....	5,208	1,899,416	364.7.....	46,821	.....	.....	.....124,619	.....	.....124,619	77,760	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/13/2018....	12/11/2020....	230	84,151	366.....	1,952	.....	.....	.....5,240	.....	.....5,240	3,301	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/13/2018....	12/11/2020....	8,997	3,275,611	364.07.....	83,134	.....	.....	.....220,301	.....	.....220,301	136,816	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/13/2018....	12/11/2020....	10,738	3,911,166	364.22.....	98,579	.....	.....	.....261,506	.....	.....261,506	162,590	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/13/2018....	12/10/2021....	29,504	10,612,995	359.71.....	418,666	.....	.....	.....866,550	.....	.....866,550	474,466	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/13/2018....	12/10/2021....	18,140	6,675,634	368.....	197,004	.....	.....	.....414,023	.....	.....414,023	239,770	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/13/2018....	12/10/2021....	28,382	10,201,540	359.44.....	405,859			839,953		839,953	458,989						3.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	12/13/2018....	12/10/2021....	63,812	23,410,052	366.86.....	719,799	.....	.....	.....1,511,098	.....	.....1,511,098	868,888	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	12/13/2018....	12/10/2021....	73,184	26,794,251	366.12.....	846,011	.....	.....	.....1,774,333	.....	.....1,774,333	1,015,435	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	12/13/2018....	12/10/2021....	131,489	48,067,101	365.56.....	1,547,625	.....	.....	.....3,244,583	.....	.....3,244,583	1,850,114	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	12/13/2018....	12/10/2021....	13,217	4,756,535	359.87.....	186,629	.....	.....	.....386,444	.....	.....386,444	211,840	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	12/13/2018....	12/10/2021....	26,858	9,662,567	359.76.....	380,315	.....	.....	.....787,724	.....	.....787,724	431,464	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/24/2020....	2,948	788,617	267.51.....	23,692	.....	.....	.....83,453	.....	.....83,453	62,897	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/24/2020....	2,581	696,309	269.77.....	18,206	.....	.....	.....67,581	.....	.....67,581	52,109	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/24/2020....	320	89,612	279.87.....	1,182	.....	.....	.....4,824	.....	.....4,824	3,930	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/24/2020....	8,970	2,472,626	275.66.....	43,933	.....	.....	.....186,772	.....	.....186,772	151,720	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/24/2020....	1,370	378,896	276.53.....	6,340	.....	.....	.....21,549	.....	.....21,549	16,543	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/24/2020....	327	91,917	280.97.....	1,118	.....	.....	.....4,211	.....	.....4,211	3,378	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/24/2020....	4,537	1,248,130	275.09.....	23,057	.....	.....	.....96,772	.....	.....96,772	78,252	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/23/2021....	3,154	849,014	269.19.....	30,022	.....	.....	.....84,686	.....	.....84,686	60,468	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/23/2021....	355	101,872	286.69.....	1,374	.....	.....	.....5,512	.....	.....5,512	4,593	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/23/2021....	300	84,280	281.12.....	1,577	.....	.....	.....5,202	.....	.....5,202	4,073	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/23/2021....	765	208,804	273.1.....	6,054	.....	.....	.....18,019	.....	.....18,019	13,304	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/23/2021....	26,645	7,175,383	269.3.....	252,351	.....	.....	.....722,817	.....	.....722,817	519,441	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/23/2021....	92	25,919	281.09.....	486	.....	.....	.....1,602	.....	.....1,602	1,254	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/23/2021....	1,984	558,964	281.75.....	10,090	.....	.....	.....33,530	.....	.....33,530	26,357	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/23/2021....	22,252	5,980,220	268.75.....	216,119	.....	.....	.....622,965	.....	.....622,965	447,977	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/23/2021....	20,795	5,771,979	277.57.....	131,778	.....	.....	.....429,575	.....	.....429,575	331,436	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/23/2021....	243	68,247	281.13.....	1,277			5,337		5,337	4,423						3.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/23/2021....	30,922	8,544,748	276.33.....	208,714	.....	.....	.....662,298	.....	.....662,298	504,839	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/23/2021....	19,626	5,260,999	268.06.....	196,676	.....	.....	.....561,698	.....	.....561,698	401,539	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/23/2021....	3,615	1,007,673	278.71.....	21,602	.....	.....	.....69,177	.....	.....69,177	53,285	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/23/2021....	56,928	15,626,813	274.5.....	420,957	.....	.....	.....1,291,621	.....	.....1,291,621	968,150	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/23/2021....	76,710	21,042,433	274.31.....	572,565	.....	.....	.....1,752,495	.....	.....1,752,495	1,311,710	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/23/2021....	132	35,948	273.1.....	1,042	.....	.....	.....3,102	.....	.....3,102	2,290	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/23/2021....	860	233,179	271.29.....	7,420	.....	.....	.....27,481	.....	.....27,481	21,604	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	823	211,773	257.34.....	7,546	.....	.....	.....19,027	.....	.....19,027	12,437	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	1,253	323,060	257.87.....	11,162	.....	.....	.....28,341	.....	.....28,341	18,644	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	407	104,351	256.19.....	3,971	.....	.....	.....9,861	.....	.....9,861	6,355	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	3,751	964,006	257.01.....	35,033	.....	.....	.....87,890	.....	.....87,890	57,223	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	706	179,248	253.91.....	7,751	.....	.....	.....18,629	.....	.....18,629	11,659	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	7,543	1,999,604	265.1.....	44,050	.....	.....	.....121,474	.....	.....121,474	86,144	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	1,383	354,937	256.58.....	13,211	.....	.....	.....32,977	.....	.....32,977	21,358	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	7,564	1,976,056	261.23.....	55,750	.....	.....	.....147,651	.....	.....147,651	100,845	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	7,624	2,016,911	264.54.....	46,127	.....	.....	.....126,452	.....	.....126,452	89,221	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	26,705	7,009,076	262.46.....	183,198	.....	.....	.....491,709	.....	.....491,709	340,096	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	5,373	1,431,203	266.36.....	29,015	.....	.....	.....80,817	.....	.....80,817	57,941	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	418	105,952	253.54.....	4,676	.....	.....	.....11,176	.....	.....11,176	6,960	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	6,149	1,601,561	260.48.....	47,343	.....	.....	.....124,215	.....	.....124,215	84,163	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	437	113,106	259.06.....	3,641	.....	.....	.....9,392	.....	.....9,392	6,265	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	548	143,322	261.38.....	4,008			10,628		10,628	7,270						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	7,756	2,031,666	261.95.....	54,834	.....	.....	.....146,347	.....	.....146,347	100,703	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	7,312	1,931,218	264.1.....	45,410	.....	.....	.....124,070	.....	.....124,070	87,185	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	13,801	3,635,435	263.41.....	89,433	.....	.....	.....242,499	.....	.....242,499	169,297	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	2,206	563,992	255.65.....	22,149	.....	.....	.....54,540	.....	.....54,540	34,915	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	826	214,653	259.93.....	6,557	.....	.....	.....17,100	.....	.....17,100	11,517	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	1,461	376,468	257.74.....	13,102	.....	.....	.....33,222	.....	.....33,222	21,821	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	524	138,156	263.44.....	3,388	.....	.....	.....9,201	.....	.....9,201	6,425	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	621	158,803	255.87.....	6,157	.....	.....	.....15,214	.....	.....15,214	9,767	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	86	22,198	258.63.....	733	.....	.....	.....1,881	.....	.....1,881	1,249	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	1,611	415,300	257.83.....	14,384	.....	.....	.....36,500	.....	.....36,500	24,000	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	18	6,505	358.77.....	243	.....	.....	.....532	.....	.....532	314	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	12,437	4,545,570	365.5.....	127,226	.....	.....	.....289,704	.....	.....289,704	180,819	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	4,907	1,796,059	366.04.....	49,116	.....	.....	.....112,008	.....	.....112,008	70,179	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	13,639	4,979,590	365.09.....	141,986	.....	.....	.....322,587	.....	.....322,587	200,746	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	168	60,663	360.77.....	2,083	.....	.....	.....4,625	.....	.....4,625	2,783	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	27	9,799	368.39.....	241	.....	.....	.....554	.....	.....554	352	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	156	55,729	357.56.....	2,185	.....	.....	.....4,749	.....	.....4,749	2,779	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	68	24,479	357.56.....	960	.....	.....	.....2,086	.....	.....2,086	1,220	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	3,032	1,090,430	359.65.....	39,233	.....	.....	.....86,511	.....	.....86,511	51,560	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	454	166,299	365.99.....	4,557	.....	.....	.....10,392	.....	.....10,392	6,509	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	5,533	1,991,603	359.95.....	70,822	.....	.....	.....156,350	.....	.....156,350	93,423	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	3,711	1,335,390	359.83.....	47,689			105,278		105,278	62,842						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/27/2021....	657	169,346	257.85.....	7,323	.....	.....	.....15,188	.....	.....15,188	9,207	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/27/2021....	405	103,909	256.66.....	4,745	.....	.....	.....9,776	.....	.....9,776	5,854	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/27/2021....	11,197	2,883,570	257.52.....	126,643	.....	.....	.....262,097	.....	.....262,097	158,343	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/27/2021....	33,396	8,589,487	257.2.....	382,720	.....	.....	.....790,864	.....	.....790,864	476,226	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/27/2021....	6,880	1,849,024	268.75.....	46,991	.....	.....	.....100,550	.....	.....100,550	67,087	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/27/2021....	66,160	17,011,595	257.13.....	760,173	.....	.....	.....1,570,725	.....	.....1,570,725	945,145	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/27/2021....	10,396	2,797,407	269.08.....	69,966	.....	.....	.....149,554	.....	.....149,554	100,027	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/27/2021....	66,302	17,070,856	257.47.....	751,205	.....	.....	.....1,554,767	.....	.....1,554,767	938,814	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/27/2021....	17,309	4,607,858	266.21.....	133,280	.....	.....	.....284,560	.....	.....284,560	186,143	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/27/2021....	134,243	34,528,539	257.21.....	1,537,078	.....	.....	.....3,177,886	.....	.....3,177,886	1,913,791	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/27/2021....	46,074	12,224,447	265.32.....	369,977	.....	.....	.....788,074	.....	.....788,074	511,768	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/27/2021....	48,257	12,851,282	266.31.....	370,130	.....	.....	.....789,774	.....	.....789,774	517,043	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/27/2021....	30,374	8,028,981	264.34.....	255,139	.....	.....	.....542,179	.....	.....542,179	349,192	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/27/2021....	127,767	33,734,347	264.03.....	1,088,576	.....	.....	.....2,311,212	.....	.....2,311,212	1,484,591	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/27/2021....	429	110,540	257.7.....	4,813	.....	.....	.....9,974	.....	.....9,974	6,037	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/27/2021....	166,236	43,615,242	262.37.....	1,526,043	.....	.....	.....3,223,739	.....	.....3,223,739	2,040,641	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/27/2021....	77	27,635	360.44.....	1,202	.....	.....	.....2,210	.....	.....2,210	1,212	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/27/2021....	16,779	6,039,673	359.95.....	266,957	.....	.....	.....490,319	.....	.....490,319	267,987	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/27/2021....	282	105,312	372.89.....	2,985	.....	.....	.....5,483	.....	.....5,483	3,255	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/27/2021....	32,994	11,876,338	359.95.....	524,941	.....	.....	.....964,157	.....	.....964,157	526,965	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/27/2021....	196	72,697	371.85.....	2,139	.....	.....	.....3,936	.....	.....3,936	2,323	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/27/2021....	39,751	14,313,364	360.08.....	630,046			1,157,324		1,157,324	633,139						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/27/2021....	26,034	9,595,270	368.57.....	317,091	.....	.....	.....585,244	.....	.....585,244	338,821	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/27/2021....	202	75,386	372.35.....	2,178	.....	.....	.....4,006	.....	.....4,006	2,370	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/27/2021....	52,241	18,802,703	359.92.....	831,682	.....	.....	.....1,527,881	.....	.....1,527,881	834,890	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/27/2021....	91,654	33,661,937	367.27.....	1,164,012	.....	.....	.....2,148,933	.....	.....2,148,933	1,234,168	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/27/2021....	74,851	27,471,799	367.02.....	958,092	.....	.....	.....1,769,026	.....	.....1,769,026	1,014,387	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/27/2021....	117,681	43,084,026	366.11.....	1,549,853	.....	.....	.....2,862,467	.....	.....2,862,467	1,631,914	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/10/2019....	01/08/2021....	251	91,206	363.21.....	.....	.....2,971	.....	.....6,364	.....	.....6,364	3,393	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/10/2019....	01/08/2021....	8,448	3,119,460	369.26.....	.....	.....77,805	.....	.....170,407	.....	.....170,407	92,602	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/10/2019....	01/08/2021....	4,451	1,618,878	363.72.....	.....	.....51,586	.....	.....110,787	.....	.....110,787	59,201	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/10/2019....	01/08/2021....	2,202	803,931	365.06.....	.....	.....24,180	.....	.....52,232	.....	.....52,232	28,052	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/10/2019....	01/08/2021....	5,396	1,958,986	363.04.....	.....	.....64,267	.....	.....137,561	.....	.....137,561	73,294	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/10/2019....	01/08/2021....	3,164	1,169,282	369.55.....	.....	.....28,793	.....	.....63,075	.....	.....63,075	34,282	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/10/2019....	01/08/2021....	90	33,465	373.45.....	.....	.....686	.....	.....1,511	.....	.....1,511	825	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/10/2019....	01/08/2021....	3,388	1,250,236	369.02.....	.....	.....31,542	.....	.....69,008	.....	.....69,008	37,466	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/10/2019....	01/08/2021....	1,623	603,794	372.09.....	.....	.....13,209	.....	.....29,064	.....	.....29,064	15,855	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/10/2019....	01/08/2021....	132	49,095	371.96.....	.....	.....1,081	.....	.....2,377	.....	.....2,377	1,296	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/10/2019....	01/07/2022....	6,884	2,502,808	363.58.....	.....	.....102,155	.....	.....181,228	.....	.....181,228	79,073	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/10/2019....	01/07/2022....	31,157	11,344,036	364.09.....	.....	.....455,207	.....	.....807,793	.....	.....807,793	352,586	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/10/2019....	01/07/2022....	25,374	9,231,098	363.8.....	.....	.....374,014	.....	.....663,627	.....	.....663,627	289,613	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/10/2019....	01/07/2022....	18,591	6,918,715	372.16.....	.....	.....210,447	.....	.....371,310	.....	.....371,310	160,863	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/10/2019....	01/07/2022....	30,210	10,995,355	363.96.....	.....	.....443,186	.....	.....786,320	.....	.....786,320	343,134	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/10/2019....	01/07/2022....	69,469	25,795,798	371.33.....		807,921		1,427,564		1,427,564	619,644						3.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/10/2019....	01/07/2022....	59,426	22,024,594	370.62.....	.....	.....707,174	.....	.....1,250,924	.....	.....1,250,924	543,751	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/10/2019....	01/07/2022....	79,026	29,244,989	370.07.....	.....	.....957,000	.....	.....1,694,445	.....	.....1,694,445	737,445	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2021....	37	9,546	259.12.....	.....	.....329	.....	.....791	.....	.....791	462	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2021....	869	226,447	260.59.....	.....	.....7,160	.....	.....17,491	.....	.....17,491	10,330	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2021....	1,693	439,004	259.31.....	.....	.....14,966	.....	.....36,059	.....	.....36,059	21,093	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2021....	2,570	682,495	265.59.....	.....	.....15,804	.....	.....40,457	.....	.....40,457	24,654	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2021....	3,261	871,520	267.24.....	.....	.....18,100	.....	.....46,899	.....	.....46,899	28,800	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2021....	5,675	1,504,617	265.12.....	.....	.....35,924	.....	.....91,602	.....	.....91,602	55,677	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2021....	232	62,416	268.72.....	.....	.....1,173	.....	.....3,066	.....	.....3,066	1,893	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2021....	823	221,178	268.88.....	.....	.....4,113	.....	.....10,757	.....	.....10,757	6,644	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2021....	1,264	340,601	269.55.....	.....	.....6,053	.....	.....15,870	.....	.....15,870	9,818	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2021....	5,724	1,510,966	263.95.....	.....	.....38,869	.....	.....98,136	.....	.....98,136	59,267	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2021....	5,454	1,439,704	263.99.....	.....	.....36,921	.....	.....93,305	.....	.....93,305	56,384	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2021....	82	21,468	261.17.....	.....	.....655	.....	.....1,611	.....	.....1,611	956	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2021....	749	198,102	264.34.....	.....	.....4,969	.....	.....12,595	.....	.....12,595	7,627	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2021....	398	105,658	265.18.....	.....	.....2,510	.....	.....6,411	.....	.....6,411	3,901	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2021....	717	190,471	265.81.....	.....	.....4,350	.....	.....11,149	.....	.....11,149	6,800	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2021....	897	240,259	267.82.....	.....	.....4,799	.....	.....12,482	.....	.....12,482	7,682	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2021....	10,993	2,924,618	266.05.....	.....	.....65,737	.....	.....168,839	.....	.....168,839	103,102	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2021....	1,200	320,183	266.87.....	.....	.....6,815	.....	.....17,616	.....	.....17,616	10,801	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2021....	408	105,695	259.12.....	.....	.....3,643	.....	.....8,759	.....	.....8,759	5,117	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2021....	575	150,845	262.33.....		4,290		10,675		10,675	6,385						3.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2021....	192	49,859	259.29.....		1,702		4,099		4,099	2,397						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2021....	452	117,312	259.34.....		3,994		9,622		9,622	5,628						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2021....	1,958	509,986	260.48.....		16,231		39,604		39,604	23,373						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2021....	4,872	1,267,626	260.21.....		40,970		99,740		99,740	58,770						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2021....	449	120,973	269.35.....		2,178		5,710		5,710	3,532						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2022....	1,857	482,022	259.51.....		20,450		40,412		40,412	19,962						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2022....	348	90,217	259.4.....		3,850		7,599		7,599	3,749						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2022....	16,611	4,312,662	259.63.....		182,054		359,749		359,749	177,695						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2022....	26,873	6,982,832	259.85.....		291,836		577,104		577,104	285,268						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2022....	14,724	3,996,890	271.46.....		94,526		189,393		189,393	94,867						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2022....	40,995	10,653,373	259.87.....		444,796		879,715		879,715	434,919						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2022....	8,281	2,248,127	271.47.....		53,166		106,470		106,470	53,304						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2022....	130,069	33,778,852	259.7.....		1,421,651		2,809,431		2,809,431	1,387,779						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2022....	33,324	8,958,558	268.83.....		242,601		487,332		487,332	244,731						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2022....	83,181	21,617,897	259.89.....		901,682		1,783,613		1,783,613	881,932						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2022....	74,207	19,887,366	268.....		561,744		1,128,288		1,128,288	566,544						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2022....	11,797	3,169,827	268.69.....		86,475		173,669		173,669	87,195						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2022....	18,695	4,998,549	267.38.....		145,631		292,497		292,497	146,866						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2022....	132,884	35,428,329	266.61.....		1,072,378		2,153,141		2,153,141	1,080,763						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2022....	106,347	28,185,143	265.03.....		922,028		1,847,860		1,847,860	925,832						3.....
Rainbow Call Options.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity/ Index	Credit Suisse International	E58DKGMJYYYJLN8C3868....	01/16/2019....	01/15/2020....	39,684,560	39,684,560	2610.3.....		2,088,598		5,014,717		5,014,717	2,926,118						3.....
Rainbow Call Options.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity/ Index	Credit Suisse International	E58DKGMJYYYJLN8C3868....	01/16/2019....	01/15/2020....	65,083,237	65,083,237	2610.3.....		3,178,014		8,451,716		8,451,716	5,273,702						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2021....	2,621	699,965	267.1.....	.....	.....27,378	.....	.....75,460	.....	.....75,460	48,082	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2021....	1,059	283,461	267.59.....	.....	.....10,791	.....	.....30,013	.....	.....30,013	19,221	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2021....	1,767	482,483	273.12.....	.....	.....13,326	.....	.....41,031	.....	.....41,031	27,705	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2021....	8,264	2,253,346	272.68.....	.....	.....63,916	.....	.....195,219	.....	.....195,219	131,303	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2021....	1,580	431,268	273.02.....	.....	.....11,984	.....	.....36,831	.....	.....36,831	24,847	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2021....	641	175,478	273.77.....	.....	.....4,658	.....	.....14,513	.....	.....14,513	9,855	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2021....	5,847	1,588,475	271.66.....	.....	.....47,889	.....	.....143,561	.....	.....143,561	95,672	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	3,027	809,248	267.36.....	.....	.....38,042	.....	.....86,234	.....	.....86,234	48,193	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	77	21,727	281.08.....	.....	.....520	.....	.....1,354	.....	.....1,354	835	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	164	43,765	267.17.....	.....	.....2,075	.....	.....4,694	.....	.....4,694	2,619	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	211	58,918	278.64.....	.....	.....1,603	.....	.....4,084	.....	.....4,084	2,482	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	498	133,019	267.16.....	.....	.....6,310	.....	.....14,271	.....	.....14,271	7,962	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	21,080	5,630,121	267.08.....	.....	.....268,023	.....	.....622,624	.....	.....622,624	354,602	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	90,563	24,681,123	272.53.....	.....	.....911,558	.....	.....2,210,035	.....	.....2,210,035	1,298,477	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	587	163,155	277.82.....	.....	.....4,630	.....	.....11,707	.....	.....11,707	7,077	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	43,659	11,935,489	273.38.....	.....	.....423,026	.....	.....1,034,351	.....	.....1,034,351	611,325	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	29,923	8,004,224	267.49.....	.....	.....374,066	.....	.....879,521	.....	.....879,521	505,454	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	24,226	6,469,838	267.06.....	.....	.....308,275	.....	.....706,226	.....	.....706,226	397,952	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	34,294	9,399,415	274.08.....	.....	.....321,921	.....	.....801,116	.....	.....801,116	479,194	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	8,186	2,254,105	275.36.....	.....	.....72,458	.....	.....178,820	.....	.....178,820	106,362	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	378	104,028	275.55.....	.....	.....3,312	.....	.....8,190	.....	.....8,190	4,878	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	142	39,055	274.84.....		1,288		3,163		3,163	1,874						3.....

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/23/2019....	01/22/2020.....	105,817	38,397,953	362.87.....	.....	.....847,597	.....	.....2,667,546	.....	.....2,667,546	1,819,949	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/23/2019....	01/22/2020.....	58,331	21,290,071	364.99.....	.....	.....389,648	.....	.....1,296,930	.....	.....1,296,930	907,282	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/23/2019....	01/22/2020.....	.....	.....	399.68.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/23/2019....	01/22/2020.....	.....	.....	390.63.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/24/2019....	01/22/2021.....	103	37,551	363.97.....	.....	.....1,187	.....	.....2,550	.....	.....2,550	1,363	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/24/2019....	01/22/2021.....	4,732	1,759,712	371.9.....	.....	.....38,989	.....	.....85,871	.....	.....85,871	46,882	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/24/2019....	01/22/2021.....	8,540	3,146,317	368.41.....	.....	.....81,901	.....	.....178,863	.....	.....178,863	96,962	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/24/2019....	01/22/2021.....	4,573	1,684,224	368.32.....	.....	.....43,990	.....	.....96,108	.....	.....96,108	52,119	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/24/2019....	01/22/2021.....	262	97,582	372.75.....	.....	.....2,079	.....	.....4,580	.....	.....4,580	2,501	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/24/2019....	01/22/2021.....	431	155,944	361.87.....	.....	.....5,391	.....	.....11,454	.....	.....11,454	6,063	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/24/2019....	01/22/2021.....	222	83,329	375.....	.....	.....1,593	.....	.....3,514	.....	.....3,514	1,921	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/24/2019....	01/22/2021.....	5,699	2,067,426	362.74.....	.....	.....68,907	.....	.....147,066	.....	.....147,066	78,159	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/24/2019....	01/22/2021.....	2,658	966,031	363.47.....	.....	.....31,203	.....	.....66,867	.....	.....66,867	35,665	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/24/2019....	01/22/2021.....	298	111,936	375.26.....	.....	.....2,112	.....	.....4,661	.....	.....4,661	2,550	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/24/2019....	01/22/2021.....	148	55,980	377.68.....	.....	.....938	.....	.....2,064	.....	.....2,064	1,126	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/24/2019....	01/22/2021.....	977	364,224	372.73.....	.....	.....7,759	.....	.....17,109	.....	.....17,109	9,351	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/24/2019....	01/22/2021.....	3,658	1,327,844	363.04.....	.....	.....43,708	.....	.....93,407	.....	.....93,407	49,699	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/24/2019....	01/22/2021.....	4,943	1,823,525	368.93.....	.....	.....46,363	.....	.....101,408	.....	.....101,408	55,045	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/24/2019....	01/21/2022.....	25,646	9,315,476	363.23.....	.....	.....385,463	.....	.....683,523	.....	.....683,523	298,060	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/24/2019....	01/21/2022.....	8,771	3,191,943	363.94.....	.....	.....129,014	.....	.....228,864	.....	.....228,864	99,850	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/24/2019....	01/21/2022.....	25,291	9,191,614	363.43.....	.....	.....377,852	.....	.....670,080	.....	.....670,080	292,228	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/24/2019....	01/21/2022.....	27,153	9,873,157	363.61.....		403,496		715,569		715,569	312,074						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/24/2019....	01/21/2022....	19,527	7,256,765	371.62.....	.....	.....225,541	.....	.....398,712	.....	.....398,712	173,171	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/24/2019....	01/21/2022....	64,525	23,909,045	370.54.....	.....	.....771,717	.....	.....1,366,315	.....	.....1,366,315	594,598	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/24/2019....	01/21/2022....	75,886	28,095,103	370.23.....	.....	.....916,697	.....	.....1,623,563	.....	.....1,623,563	706,866	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/24/2019....	01/21/2022....	120,922	44,679,462	369.49.....	.....	.....1,495,805	.....	.....2,651,145	.....	.....2,651,145	1,155,341	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/30/2019....	01/28/2022....	757	196,684	259.7.....	.....	.....8,035	.....	.....16,380	.....	.....16,380	8,344	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/30/2019....	01/28/2022....	64,402	17,251,265	267.87.....	.....	.....473,996	.....	.....988,335	.....	.....988,335	514,339	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/30/2019....	01/28/2022....	2,378	637,242	267.94.....	.....	.....17,457	.....	.....36,381	.....	.....36,381	18,924	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/30/2019....	01/28/2022....	8,348	2,229,886	267.12.....	.....	.....63,611	.....	.....132,573	.....	.....132,573	68,962	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/30/2019....	01/28/2022....	151,430	40,345,625	266.43.....	.....	.....1,191,758	.....	.....2,480,563	.....	.....2,480,563	1,288,805	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/30/2019....	01/28/2022....	161	41,937	259.9.....	.....	.....1,698	.....	.....3,463	.....	.....3,463	1,766	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/30/2019....	01/28/2022....	41,092	10,885,260	264.9.....	.....	.....346,816	.....	.....719,774	.....	.....719,774	372,958	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/30/2019....	01/28/2022....	16,727	4,346,559	259.86.....	.....	.....176,298	.....	.....359,550	.....	.....359,550	183,253	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/30/2019....	01/28/2022....	15,845	4,108,733	259.3.....	.....	.....170,973	.....	.....347,943	.....	.....347,943	176,970	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/30/2019....	01/28/2022....	8,770	2,377,838	271.14.....	.....	.....55,162	.....	.....115,127	.....	.....115,127	59,965	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/30/2019....	01/28/2022....	11,076	2,873,066	259.39.....	.....	.....119,070	.....	.....242,391	.....	.....242,391	123,322	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/30/2019....	01/28/2022....	1,658	448,773	270.74.....	.....	.....10,642	.....	.....22,193	.....	.....22,193	11,552	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/30/2019....	01/28/2022....	79,011	20,508,119	259.56.....	.....	.....843,048	.....	.....1,717,954	.....	.....1,717,954	874,906	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/30/2019....	01/28/2022....	29,543	7,939,440	268.74.....	.....	.....208,870	.....	.....435,411	.....	.....435,411	226,541	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/30/2019....	01/28/2022....	32,612	8,459,444	259.4.....	.....	.....350,248	.....	.....713,398	.....	.....713,398	363,149	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/05/2019....	01/31/2020....	116,902	30,362,912	259.73.....	.....	.....672,186	.....	.....2,227,500	.....	.....2,227,500	1,555,314	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/05/2019....	01/31/2020....	.....	.....	280.25.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	01/29/2021....	48	17,561	364.41.....		632		1,174		1,174	542						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	01/29/2021....	4,669	1,726,154	369.68.....	.....	.....49,728	.....	.....93,133	.....	.....93,133	43,405	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	01/29/2021....	3,201	1,182,293	369.38.....	.....	.....34,504	.....	.....64,617	.....	.....64,617	30,113	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	01/29/2021....	547	202,896	370.64.....	.....	.....5,606	.....	.....10,499	.....	.....10,499	4,893	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	01/29/2021....	342	127,629	373.72.....	.....	.....3,070	.....	.....5,740	.....	.....5,740	2,670	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	01/29/2021....	1,492	550,903	369.27.....	.....	.....16,157	.....	.....30,251	.....	.....30,251	14,094	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	01/29/2021....	3,191	1,187,830	372.21.....	.....	.....30,573	.....	.....57,294	.....	.....57,294	26,721	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	01/29/2021....	3,048	1,133,988	372.07.....	.....	.....29,381	.....	.....55,046	.....	.....55,046	25,665	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	01/29/2021....	3,752	1,386,451	369.54.....	.....	.....40,182	.....	.....75,257	.....	.....75,257	35,075	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	01/29/2021....	161	58,626	363.73.....	.....	.....2,171	.....	.....4,022	.....	.....4,022	1,851	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	01/29/2021....	131	47,469	363.47.....	.....	.....1,776	.....	.....3,289	.....	.....3,289	1,513	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	01/29/2021....	2,893	1,051,511	363.52.....	.....	.....39,252	.....	.....72,716	.....	.....72,716	33,463	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	01/29/2021....	61	22,792	374.31.....	.....	.....533	.....	.....997	.....	.....997	463	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	01/29/2021....	289	105,265	364.48.....	.....	.....3,781	.....	.....7,019	.....	.....7,019	3,238	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	01/29/2021....	898	332,626	370.28.....	.....	.....9,333	.....	.....17,486	.....	.....17,486	8,152	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	01/29/2021....	350	131,982	376.92.....	.....	.....2,735	.....	.....5,079	.....	.....5,079	2,344	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	01/29/2021....	3,606	1,313,191	364.14.....	.....	.....47,819	.....	.....88,704	.....	.....88,704	40,884	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	02/05/2021....	291	106,701	366.86.....	.....	.....3,484	.....	.....6,486	.....	.....6,486	3,002	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	02/05/2021....	449	164,805	366.82.....	.....	.....5,391	.....	.....10,034	.....	.....10,034	4,643	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	02/05/2021....	471	173,004	367.57.....	.....	.....5,483	.....	.....10,217	.....	.....10,217	4,734	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	02/05/2021....	1,716	628,431	366.18.....	.....	.....21,109	.....	.....39,254	.....	.....39,254	18,145	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	02/05/2021....	2,463	902,703	366.44.....	.....	.....30,005	.....	.....55,805	.....	.....55,805	25,801	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	02/05/2021....	50	18,958	377.88.....		378		698		698	320						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	02/05/2021....	1,266	465,328	367.45.....	.....	.....14,829	.....	.....27,616	.....	.....27,616	12,787	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	02/05/2021....	3,403	1,271,900	373.71.....	.....	.....30,767	.....	.....57,398	.....	.....57,398	26,631	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	02/05/2021....	2,143	814,973	380.29.....	.....	.....14,465	.....	.....26,428	.....	.....26,428	11,963	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	02/05/2021....	4,241	1,555,306	366.75.....	.....	.....51,017	.....	.....94,962	.....	.....94,962	43,945	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	02/05/2021....	1,829	682,641	373.23.....	.....	.....16,882	.....	.....31,502	.....	.....31,502	14,620	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	02/05/2021....	5,600	2,084,947	372.32.....	.....	.....53,703	.....	.....100,315	.....	.....100,315	46,612	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	02/05/2021....	274	102,694	374.18.....	.....	.....2,432	.....	.....4,533	.....	.....4,533	2,101	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	02/05/2021....	605	226,941	375.37.....	.....	.....5,091	.....	.....9,463	.....	.....9,463	4,372	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	02/05/2021....	1,132	426,915	377.05.....	.....	.....8,854	.....	.....16,384	.....	.....16,384	7,530	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	02/05/2021....	3,970	1,478,252	372.35.....	.....	.....38,033	.....	.....71,027	.....	.....71,027	32,994	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	02/05/2021....	560	209,903	374.72.....	.....	.....4,851	.....	.....9,031	.....	.....9,031	4,180	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	02/05/2021....	12,230	4,589,016	375.22.....	.....	.....103,590	.....	.....192,742	.....	.....192,742	89,152	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	02/05/2021....	9,829	3,662,093	372.58.....	.....	.....93,277	.....	.....174,123	.....	.....174,123	80,846	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	01/28/2022....	3,138	1,141,626	363.83.....	.....	.....52,025	.....	.....82,229	.....	.....82,229	30,204	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	01/28/2022....	9,894	3,598,705	363.73.....	.....	.....164,535	.....	.....260,052	.....	.....260,052	95,516	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	01/28/2022....	12,067	4,389,697	363.78.....	.....	.....200,431	.....	.....316,695	.....	.....316,695	116,264	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	01/28/2022....	10,754	4,002,787	372.21.....	.....	.....138,298	.....	.....215,583	.....	.....215,583	77,285	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	01/28/2022....	10,903	3,967,079	363.84.....	.....	.....180,778	.....	.....285,647	.....	.....285,647	104,869	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	01/28/2022....	35,379	13,135,236	371.27.....	.....	.....468,421	.....	.....732,231	.....	.....732,231	263,810	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	01/28/2022....	18,402	6,824,367	370.85.....	.....	.....246,954	.....	.....386,268	.....	.....386,268	139,314	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	01/28/2022....	51,593	19,084,818	369.91.....	.....	.....712,501	.....	.....1,117,314	.....	.....1,117,314	404,813	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	02/04/2022....	6,109	2,240,383	366.73.....		93,225		146,702		146,702	53,478						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	02/04/2022....	11,765	4,311,310	366.46.....	.....	.....180,942	.....	.....284,900	.....	.....284,900	103,959	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	02/04/2022....	14,485	5,307,311	366.4.....	.....	.....223,214	.....	.....351,430	.....	.....351,430	128,215	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	02/04/2022....	12,783	4,793,219	374.98.....	.....	.....150,963	.....	.....233,081	.....	.....233,081	82,118	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	02/04/2022....	708	266,335	376.35.....	.....	.....7,997	.....	.....12,283	.....	.....12,283	4,286	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	02/04/2022....	24,553	8,994,673	366.33.....	.....	.....379,106	.....	.....597,000	.....	.....597,000	217,895	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	02/04/2022....	40,028	14,983,588	374.33.....	.....	.....482,735	.....	.....746,883	.....	.....746,883	264,148	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	02/04/2022....	64,680	24,154,709	373.45.....	.....	.....802,678	.....	.....1,244,636	.....	.....1,244,636	441,958	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	02/04/2022....	57,048	21,255,485	372.59.....	.....	.....727,361	.....	.....1,130,865	.....	.....1,130,865	403,504	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/12/2019....	02/11/2021....	1,297	336,805	259.6.....	.....	.....11,223	.....	.....27,340	.....	.....27,340	16,118	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/12/2019....	02/11/2021....	2,216	576,113	259.94.....	.....	.....18,817	.....	.....46,021	.....	.....46,021	27,204	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/12/2019....	02/11/2021....	1,581	411,834	260.46.....	.....	.....13,029	.....	.....32,089	.....	.....32,089	19,060	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/12/2019....	02/11/2021....	1,186	317,537	267.76.....	.....	.....6,321	.....	.....16,696	.....	.....16,696	10,375	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/12/2019....	02/11/2021....	8,022	2,125,253	264.94.....	.....	.....50,937	.....	.....131,419	.....	.....131,419	80,481	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/12/2019....	02/11/2021....	9,969	2,636,812	264.49.....	.....	.....65,100	.....	.....167,118	.....	.....167,118	102,018	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/12/2019....	02/11/2021....	9,642	2,546,378	264.1.....	.....	.....64,407	.....	.....164,826	.....	.....164,826	100,419	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/12/2019....	02/11/2022....	24,009	6,273,280	261.29.....	.....	.....244,170	.....	.....488,903	.....	.....488,903	244,733	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/12/2019....	02/11/2022....	9,857	2,690,515	272.95.....	.....	.....58,552	.....	.....118,688	.....	.....118,688	60,136	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/12/2019....	02/11/2022....	7,926	2,068,891	261.04.....	.....	.....81,475	.....	.....162,984	.....	.....162,984	81,509	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/12/2019....	02/11/2022....	1,772	484,848	273.61.....	.....	.....10,189	.....	.....20,625	.....	.....20,625	10,435	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/12/2019....	02/11/2022....	78,834	20,602,431	261.34.....	.....	.....800,163	.....	.....1,602,167	.....	.....1,602,167	802,004	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/12/2019....	02/11/2022....	25,644	6,937,744	270.54.....	.....	.....171,302	.....	.....348,132	.....	.....348,132	176,830	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/12/2019....	02/11/2022....	8,092	2,113,040	261.14.....		82,777		165,747		165,747	82,970						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/12/2019....	02/11/2022....	65,959	17,775,307	269.49.....	.....	.....463,033	.....	.....941,667	.....	.....941,667	478,634	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/12/2019....	02/11/2022....	949	255,997	269.78.....	.....	.....6,566	.....	.....13,362	.....	.....13,362	6,795	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/12/2019....	02/11/2022....	2,256	605,756	268.49.....	.....	.....16,605	.....	.....33,756	.....	.....33,756	17,151	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/12/2019....	02/11/2022....	117,832	31,585,992	268.06.....	.....	.....884,917	.....	.....1,798,314	.....	.....1,798,314	913,398	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/12/2019....	02/11/2022....	1,763	457,934	259.8.....	.....	.....19,089	.....	.....38,025	.....	.....38,025	18,935	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/12/2019....	02/11/2022....	10,482	2,788,538	266.04.....	.....	.....86,369	.....	.....175,159	.....	.....175,159	88,790	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/12/2019....	02/11/2022....	2,775	724,577	261.09.....	.....	.....28,474	.....	.....56,959	.....	.....56,959	28,485	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/12/2019....	02/11/2022....	14,843	3,875,887	261.13.....	.....	.....151,990	.....	.....304,157	.....	.....304,157	152,167	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2019....	02/12/2021....	30	10,997	367.42.....	.....	.....352	.....	.....654	.....	.....654	302	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2019....	02/12/2021....	1,732	636,885	367.67.....	.....	.....20,180	.....	.....37,516	.....	.....37,516	17,336	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2019....	02/12/2021....	6,875	2,574,845	374.53.....	.....	.....60,293	.....	.....112,123	.....	.....112,123	51,830	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2019....	02/12/2021....	1,740	661,493	380.14.....	.....	.....11,868	.....	.....21,728	.....	.....21,728	9,861	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2019....	02/12/2021....	282	107,350	380.97.....	.....	.....1,851	.....	.....3,372	.....	.....3,372	1,521	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2019....	02/12/2021....	1,316	483,273	367.19.....	.....	.....15,623	.....	.....29,029	.....	.....29,029	13,406	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2019....	02/12/2021....	3,531	1,320,875	374.07.....	.....	.....31,568	.....	.....58,778	.....	.....58,778	27,211	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2019....	02/12/2021....	9,712	3,629,543	373.7.....	.....	.....88,286	.....	.....164,329	.....	.....164,329	76,043	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2019....	02/12/2021....	443	167,593	377.99.....	.....	.....3,339	.....	.....6,157	.....	.....6,157	2,819	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2019....	02/12/2021....	4,937	1,839,599	372.62.....	.....	.....46,950	.....	.....87,530	.....	.....87,530	40,580	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2019....	02/12/2021....	821	309,472	376.94.....	.....	.....6,478	.....	.....11,987	.....	.....11,987	5,509	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2019....	02/12/2021....	138	50,906	369.82.....	.....	.....1,470	.....	.....2,741	.....	.....2,741	1,271	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2019....	02/12/2021....	5,894	2,217,797	376.29.....	.....	.....47,858	.....	.....88,713	.....	.....88,713	40,855	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2019....	02/12/2021....	9,774	3,642,894	372.72.....		92,558		172,546		172,546	79,988						3.....

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JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2019....	02/12/2021....	502	184,824	367.83.....		5,819		10,816		10,816	4,998						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2019....	02/12/2021....	1,096	401,673	366.57.....		13,335		24,736	.....	.....24,736	11,401						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2019....	02/12/2021....	352	129,934	369.56.....		3,797		7,074	.....	.....7,074	3,276						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2019....	02/12/2021....	3,892	1,431,573	367.8.....		45,111		83,881	.....	.....83,881	38,769						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2019....	02/12/2021....	2,902	1,064,899	366.97.....		34,764		64,536	.....	.....64,536	29,771						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2019....	02/12/2021....	2,886	1,060,297	367.35.....		34,059		63,277	.....	.....63,277	29,219						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2019....	02/12/2021....	138	52,199	378.53.....		1,014		1,865	.....	.....1,865	852						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2019....	02/14/2022....	5,264	1,931,219	366.9.....		80,165		125,959	.....	.....125,959	45,794						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2019....	02/14/2022....	13,563	4,989,722	367.89.....		200,598		314,633	.....	.....314,633	114,035						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2019....	02/14/2022....	16,573	6,092,806	367.64.....		246,934		387,499	.....	.....387,499	140,565						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2019....	02/14/2022....	11,357	4,272,449	376.18.....		129,589		199,008	.....	.....199,008	69,419						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2019....	02/14/2022....	23,118	8,488,515	367.19.....		349,074		548,220	.....	.....548,220	199,146						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2019....	02/14/2022....	50,806	19,050,075	374.96.....		602,555		929,928	.....	.....929,928	327,373						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2019....	02/14/2022....	36,766	13,765,670	374.41.....		444,137		686,140	.....	.....686,140	242,003						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2019....	02/14/2022....	75,462	28,190,956	373.58.....		935,724		1,449,663	.....	.....1,449,663	513,938						3.....
Rainbow Call Options.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity/ Index	Goldman Sachs & Co	FOR8UP27PHTHYVLBN30..	02/19/2019....	02/14/2020....	41,924,139	41,924,139	2775.6.....		1,973,453		4,706,342	.....	.....4,706,342	2,732,889						3.....
Rainbow Call Options.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity/ Index	Goldman Sachs & Co	FOR8UP27PHTHYVLBN30..	02/19/2019....	02/14/2020....	67,758,287	67,758,287	2775.6.....		2,918,214		6,616,051	.....	.....6,616,051	3,697,837						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/05/2021....	68	18,413	268.96.....		785		1,849	.....	.....1,849	1,064						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/05/2021....	458	123,270	268.96.....		5,254		12,386	.....	.....12,386	7,131						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/05/2021....	874	236,122	270.06.....		9,488		22,739	.....	.....22,739	13,251						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/05/2021....	1,473	397,117	269.68.....		16,288		38,813	.....	.....38,813	22,525						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/05/2021....	3,109	854,579	274.84.....		26,229		67,458		67,458	41,229						3.....

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/05/2021....	4,228	1,164,959	275.55.....	.....	.....34,288	.....	.....89,088	.....	.....89,088	54,800	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/05/2021....	710	195,921	275.89.....	.....	.....5,651	.....	.....14,754	.....	.....14,754	9,103	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/05/2021....	756	209,253	276.68.....	.....	.....5,756	.....	.....15,197	.....	.....15,197	9,441	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/05/2021....	9,143	2,505,044	273.99.....	.....	.....80,786	.....	.....205,224	.....	.....205,224	124,438	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/19/2021....	1,167	317,308	271.94.....	.....	.....11,613	.....	.....30,969	.....	.....30,969	19,356	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/19/2021....	397	108,100	272.08.....	.....	.....3,926	.....	.....9,589	.....	.....9,589	5,663	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/19/2021....	695	193,129	278.02.....	.....	.....4,962	.....	.....13,160	.....	.....13,160	8,197	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/19/2021....	429	119,727	279.24.....	.....	.....2,853	.....	.....7,688	.....	.....7,688	4,834	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/19/2021....	274	75,638	276.09.....	.....	.....2,183	.....	.....5,641	.....	.....5,641	3,458	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/19/2021....	1,644	457,126	278.14.....	.....	.....11,659	.....	.....28,308	.....	.....28,308	16,648	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/19/2021....	3,378	931,519	275.74.....	.....	.....27,441	.....	.....70,578	.....	.....70,578	43,136	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/04/2022....	2,849	768,329	269.7.....	.....	.....38,046	.....	.....75,553	.....	.....75,553	37,507	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/04/2022....	195	52,455	268.96.....	.....	.....2,683	.....	.....5,295	.....	.....5,295	2,612	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/04/2022....	96	26,770	278.8.....	.....	.....866	.....	.....1,983	.....	.....1,983	1,117	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/04/2022....	10,061	2,708,982	269.26.....	.....	.....136,762	.....	.....270,568	.....	.....270,568	133,807	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/04/2022....	15,542	4,189,413	269.56.....	.....	.....208,733	.....	.....475,828	.....	.....475,828	267,096	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/04/2022....	12,925	3,587,973	277.61.....	.....	.....123,071	.....	.....260,412	.....	.....260,412	137,341	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/04/2022....	807	223,605	277.13.....	.....	.....7,851	.....	.....16,553	.....	.....16,553	8,702	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....471,539	.....	.....471,539	248,897	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/04/2022....	13,782	3,714,462	269.51.....	.....	.....185,476	.....	.....379,990	.....	.....379,990	194,514	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/04/2022....	21,161	5,826,783	275.36.....	.....	.....222,708	.....	.....472,039	.....	.....472,039	249,331	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/04/2022....	64,454	17,688,808	274.44.....		706,066		1,478,404		1,478,404	772,338						3.....

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E18.80

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/18/2022....	37,520	10,365,311	276.26.....	.....	.....382,558	.....	.....805,059	.....	.....805,059	422,501	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/18/2022....	22,732	6,303,245	277.29.....	.....	.....221,430	.....	.....427,820	.....	.....427,820	206,390	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/18/2022....	9,193	2,494,390	271.35.....	.....	.....115,498	.....	.....237,671	.....	.....237,671	122,173	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/18/2022....	1,776	482,100	271.39.....	.....	.....22,283	.....	.....44,574	.....	.....44,574	22,291	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....230,964	.....	.....230,964	117,665	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/18/2022....	111	31,253	280.77.....	.....	.....925	.....	.....1,850	.....	.....1,850	925	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/18/2022....	5,530	1,548,890	280.08.....	.....	.....47,451	.....	.....101,276	.....	.....101,276	53,825	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/18/2022....	3,079	835,813	271.5.....	.....	.....38,441	.....	.....76,966	.....	.....76,966	38,525	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/18/2022....	10,057	2,730,682	271.53.....	.....	.....125,423	.....	.....251,182	.....	.....251,182	125,759	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/21/2019....	02/04/2020....	53,847	19,564,278	363.33.....	.....	.....558,933	.....	.....1,330,815	.....	.....1,330,815	771,881	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/21/2019....	02/04/2020....	49,167	18,027,884	366.67.....	.....	.....398,740	.....	.....1,016,547	.....	.....1,016,547	617,807	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/21/2019....	02/04/2020....	.....	.....	401.33.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/21/2019....	02/04/2020....	.....	.....	392.79.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/21/2019....	02/20/2020....	141,010	51,780,433	367.21.....	.....	.....1,199,999	.....	.....2,930,243	.....	.....2,930,243	1,730,245	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/21/2019....	02/20/2020....	26,641	9,839,954	369.36.....	.....	.....188,349	.....	.....477,388	.....	.....477,388	289,039	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/21/2019....	02/20/2020....	.....	.....	402.16.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/21/2019....	02/20/2020....	.....	.....	394.25.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2021....	101	37,326	370.96.....	.....	.....1,107	.....	.....1,921	.....	.....1,921	814	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2021....	10,816	3,986,843	368.59.....	.....	.....130,771	.....	.....226,830	.....	.....226,830	96,059	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2021....	48	18,157	379.06.....	.....	.....374	.....	.....636	.....	.....636	262	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2021....	825	304,339	369.12.....	.....	.....9,762	.....	.....16,938	.....	.....16,938	7,176	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2021....	10,544	3,958,899	375.46.....	.....	.....96,268	.....	.....165,903	.....	.....165,903	69,635	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

E18.81

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2021....	538	203,904	379.23.....	.....	.....4,167	.....	.....7,085	.....	.....7,085	2,918	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2021....	852	325,135	381.69.....	.....	.....5,912	.....	.....9,919	.....	.....9,919	4,007	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2021....	1,322	507,755	384.13.....	.....	.....8,195	.....	.....13,525	.....	.....13,525	5,330	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2021....	3,794	1,399,258	368.85.....	.....	.....45,371	.....	.....78,756	.....	.....78,756	33,385	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2021....	4,971	1,868,621	375.9.....	.....	.....44,541	.....	.....76,670	.....	.....76,670	32,130	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2021....	12,854	4,815,656	374.64.....	.....	.....121,600	.....	.....209,801	.....	.....209,801	88,201	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2021....	26	9,702	367.93.....	.....	.....327	.....	.....567	.....	.....567	240	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2021....	1,806	688,114	380.95.....	.....	.....12,969	.....	.....21,845	.....	.....21,845	8,875	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2021....	414	156,580	378.13.....	.....	.....3,371	.....	.....5,755	.....	.....5,755	2,384	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2021....	4,126	1,547,261	374.99.....	.....	.....38,456	.....	.....66,305	.....	.....66,305	27,850	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2021....	4,686	1,779,520	379.72.....	.....	.....35,523	.....	.....60,282	.....	.....60,282	24,759	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2021....	5,328	2,011,249	377.51.....	.....	.....44,539	.....	.....76,259	.....	.....76,259	31,720	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2021....	3,406	1,273,812	374.03.....	.....	.....33,035	.....	.....57,098	.....	.....57,098	24,064	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2021....	462	171,449	370.87.....	.....	.....5,104	.....	.....8,856	.....	.....8,856	3,752	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2021....	137	50,775	369.65.....	.....	.....1,592	.....	.....2,764	.....	.....2,764	1,172	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2021....	832	307,615	369.61.....	.....	.....9,663	.....	.....16,771	.....	.....16,771	7,108	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2021....	180	66,303	367.76.....	.....	.....2,250	.....	.....3,903	.....	.....3,903	1,653	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2021....	3,497	1,298,042	371.2.....	.....	.....38,116	.....	.....66,093	.....	.....66,093	27,977	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2021....	1,997	737,983	369.57.....	.....	.....23,224	.....	.....40,302	.....	.....40,302	17,079	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2021....	467	172,679	369.77.....	.....	.....5,389	.....	.....9,351	.....	.....9,351	3,962	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2022....	8,904	3,286,129	369.06.....	.....	.....134,629	.....	.....199,403	.....	.....199,403	64,773	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2022....	22,361	8,251,213	369.....	.....	.....338,769	.....	.....501,731	.....	.....501,731	162,962	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2022....	20,154	7,437,146	369.01.....	.....	.....305,136	.....	.....452,073	.....	.....452,073	146,936	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2022....	10,353	3,909,065	377.59.....	.....	.....120,091	.....	.....172,951	.....	.....172,951	52,860	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2022....	438	165,347	377.34.....	.....	.....5,127	.....	.....7,388	.....	.....7,388	2,261	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2022....	26,255	9,691,830	369.14.....	.....	.....395,928	.....	.....586,465	.....	.....586,465	190,537	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2022....	36,431	13,712,564	376.4.....	.....	.....438,992	.....	.....635,508	.....	.....635,508	196,516	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2022....	42,123	15,830,549	375.82.....	.....	.....517,267	.....	.....750,238	.....	.....750,238	232,971	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2022....	81,392	30,551,170	375.36.....	.....	.....1,014,140	.....	.....1,473,562	.....	.....1,473,562	459,422	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2019....	02/26/2021....	749	195,380	260.99.....	.....	.....4,799	.....	.....14,858	.....	.....14,858	10,060	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2019....	02/26/2021....	1,190	311,046	261.46.....	.....	.....7,412	.....	.....23,116	.....	.....23,116	15,704	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2019....	02/26/2021....	2,361	627,682	265.85.....	.....	.....11,121	.....	.....37,016	.....	.....37,016	25,895	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2019....	02/26/2021....	923	244,535	265.05.....	.....	.....4,576	.....	.....15,075	.....	.....15,075	10,499	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2019....	02/26/2021....	3,376	897,585	265.91.....	.....	.....15,831	.....	.....52,754	.....	.....52,754	36,923	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2019....	02/28/2022....	18,903	4,933,409	260.98.....	.....	.....164,460	.....	.....390,385	.....	.....390,385	225,925	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2019....	02/28/2022....	9,312	2,540,305	272.8.....	.....	.....45,536	.....	.....113,654	.....	.....113,654	68,118	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2019....	02/28/2022....	11,672	3,040,333	260.48.....	.....	.....103,881	.....	.....245,750	.....	.....245,750	141,869	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2019....	02/28/2022....	10,520	2,880,150	273.79.....	.....	.....48,811	.....	.....122,075	.....	.....122,075	73,264	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2019....	02/28/2022....	72,999	19,056,433	261.05.....	.....	.....632,903	.....	.....1,503,447	.....	.....1,503,447	870,544	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2019....	02/28/2022....	26,137	7,069,266	270.47.....	.....	.....144,015	.....	.....357,773	.....	.....357,773	213,758	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2019....	02/28/2022....	12,918	3,509,738	271.69.....	.....	.....66,916	.....	.....166,640	.....	.....166,640	99,724	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2019....	02/28/2022....	5,166	1,348,204	260.99.....	.....	.....44,890	.....	.....106,639	.....	.....106,639	61,749	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2019....	02/28/2022....	86,739	23,361,455	269.33.....	.....	.....506,557	.....	.....1,253,283	.....	.....1,253,283	746,727	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2019....	02/28/2022....	11,675	3,149,275	269.75.....	.....	.....66,663	.....	.....165,386	.....	.....165,386	98,723	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2019....	02/28/2022....	685	185,685	271.16.....	.....	.....3,643	.....	.....9,066	.....	.....9,066	5,423	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2019....	02/28/2022....	1,929	517,746	268.34.....	.....	.....11,827	.....	.....29,187	.....	.....29,187	17,360	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2019....	02/28/2022....	173,794	46,561,167	267.91.....	.....	.....1,087,951	.....	.....2,681,134	.....	.....2,681,134	1,593,184	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2019....	02/28/2022....	10,226	2,726,256	266.59.....	.....	.....68,312	.....	.....167,367	.....	.....167,367	99,055	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2019....	02/28/2022....	1,721	449,467	261.21.....	.....	.....14,815	.....	.....35,218	.....	.....35,218	20,403	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2019....	02/28/2022....	69	17,965	261.92.....	.....	.....571	.....	.....1,365	.....	.....1,365	794	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2019....	02/28/2022....	1,710	472,375	276.22.....	.....	.....6,960	.....	.....17,455	.....	.....17,455	10,495	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2019....	02/28/2022....	20,600	5,381,239	261.22.....	.....	.....177,164	.....	.....421,469	.....	.....421,469	244,305	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/06/2019....	02/28/2020....	109,666	28,618,512	260.96.....	.....	.....494,595	.....	.....1,969,791	.....	.....1,969,791	1,475,196	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/06/2019....	02/28/2020....	.....	.....	281.95.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	02/26/2021....	417	154,348	370.46.....	.....	.....4,254	.....	.....8,118	.....	.....8,118	3,864	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	02/26/2021....	608	225,786	371.17.....	.....	.....6,028	.....	.....11,515	.....	.....11,515	5,487	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	02/26/2021....	441	162,955	369.27.....	.....	.....4,731	.....	.....9,015	.....	.....9,015	4,284	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	02/26/2021....	397	146,633	369.27.....	.....	.....4,257	.....	.....8,112	.....	.....8,112	3,855	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	02/26/2021....	421	155,518	369.27.....	.....	.....4,515	.....	.....8,603	.....	.....8,603	4,089	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	02/26/2021....	372	139,653	375.21.....	.....	.....3,100	.....	.....5,925	.....	.....5,925	2,825	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	02/26/2021....	713	267,300	374.99.....	.....	.....5,995	.....	.....11,460	.....	.....11,460	5,465	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	02/26/2021....	2,214	829,466	374.58.....	.....	.....18,977	.....	.....36,254	.....	.....36,254	17,277	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	03/05/2021....	1,405	514,463	366.27.....	.....	.....17,066	.....	.....32,193	.....	.....32,193	15,127	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	03/05/2021....	2,121	780,464	367.89.....	.....	.....24,163	.....	.....45,782	.....	.....45,782	21,619	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	03/05/2021....	73	26,733	364.81.....	.....	.....942	.....	.....1,770	.....	.....1,770	828	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	03/05/2021....	407	148,361	364.81.....		5,226		9,822		9,822	4,596						3.....

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	03/05/2021....	7,171	2,626,657	366.3.....	.....	.....86,982	.....	.....164,171	.....	.....164,171	77,189	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	03/05/2021....	1,419	518,362	365.43.....	.....	.....17,802	.....	.....33,513	.....	.....33,513	15,711	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	03/05/2021....	2,940	1,100,106	374.22.....	.....	.....25,752	.....	.....49,041	.....	.....49,041	23,289	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	03/05/2021....	973	370,502	380.74.....	.....	.....6,354	.....	.....11,961	.....	.....11,961	5,606	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	03/05/2021....	413	156,786	379.6.....	.....	.....2,846	.....	.....5,372	.....	.....5,372	2,526	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	03/05/2021....	4,193	1,532,224	365.44.....	.....	.....52,620	.....	.....99,023	.....	.....99,023	46,403	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	03/05/2021....	3,988	1,489,133	373.44.....	.....	.....36,088	.....	.....68,803	.....	.....68,803	32,715	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	03/05/2021....	6,011	2,232,173	371.34.....	.....	.....59,510	.....	.....113,252	.....	.....113,252	53,742	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	03/05/2021....	7,518	2,789,756	371.07.....	.....	.....75,257	.....	.....143,213	.....	.....143,213	67,957	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	03/05/2021....	13,383	4,977,030	371.88.....	.....	.....129,418	.....	.....246,608	.....	.....246,608	117,190	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	03/05/2021....	866	326,057	376.5.....	.....	.....6,859	.....	.....13,047	.....	.....13,047	6,188	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	03/05/2021....	5,214	1,937,705	371.67.....	.....	.....50,884	.....	.....96,903	.....	.....96,903	46,019	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	03/05/2021....	11,453	4,305,697	375.94.....	.....	.....93,000	.....	.....177,001	.....	.....177,001	84,001	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	03/05/2021....	2,628	985,928	375.14.....	.....	.....22,103	.....	.....42,102	.....	.....42,102	19,999	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	03/05/2021....	12,560	4,664,673	371.4.....	.....	.....123,964	.....	.....236,049	.....	.....236,049	112,085	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	02/25/2022....	2,294	846,924	369.27.....	.....	.....32,063	.....	.....51,017	.....	.....51,017	18,953	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	02/25/2022....	5,552	2,050,313	369.27.....	.....	.....77,622	.....	.....123,506	.....	.....123,506	45,884	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	02/25/2022....	3,274	1,237,092	377.88.....	.....	.....34,767	.....	.....54,111	.....	.....54,111	19,344	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	02/25/2022....	3,239	1,196,147	369.27.....	.....	.....45,284	.....	.....72,053	.....	.....72,053	26,769	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	02/25/2022....	8,213	3,094,143	376.74.....	.....	.....90,507	.....	.....141,520	.....	.....141,520	51,014	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	02/25/2022....	14,106	5,307,619	376.27.....	.....	.....157,845	.....	.....247,220	.....	.....247,220	89,375	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	02/25/2022....	9,764	3,666,277	375.5.....		112,088		175,892		175,892	63,805						3.....

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	02/25/2022....	398	146,999	369.27.....	.....	.....5,565	.....	.....8,855	.....	.....8,855	3,290	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	03/04/2022....	6,394	2,336,528	365.44.....	.....	.....100,637	.....	.....160,468	.....	.....160,468	59,831	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	03/04/2022....	10,793	3,944,456	365.47.....	.....	.....169,771	.....	.....270,630	.....	.....270,630	100,859	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	03/04/2022....	28,828	10,524,523	365.08.....	.....	.....458,653	.....	.....731,400	.....	.....731,400	272,747	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	03/04/2022....	11,217	4,188,888	373.43.....	.....	.....138,198	.....	.....217,652	.....	.....217,652	79,455	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	03/04/2022....	16,239	5,934,468	365.44.....	.....	.....255,606	.....	.....407,568	.....	.....407,568	151,962	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	03/04/2022....	39,694	14,800,920	372.88.....	.....	.....497,360	.....	.....784,778	.....	.....784,778	287,418	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	03/04/2022....	47,894	17,827,744	372.23.....	.....	.....612,570	.....	.....967,962	.....	.....967,962	355,392	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	03/04/2022....	65,544	24,352,039	371.54.....	.....	.....856,654	.....	.....1,355,597	.....	.....1,355,597	498,943	.....	.....	.....	.....	.....	3.....
Rainbow Call Options.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity/ Index	Credit Suisse International	E58DKGMJYYYYJLN8C3868....	03/18/2019....	03/13/2020....	50,834,795	50,834,795	2822.48.....	.....	.....2,103,035	.....	.....4,397,413	.....	.....4,397,413	2,294,378	.....	.....	.....	.....	.....	3.....
Rainbow Call Options.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity/ Index	Credit Suisse International	E58DKGMJYYYYJLN8C3868....	03/18/2019....	03/13/2020....	36,262,161	36,262,161	2822.48.....	.....	.....1,668,059	.....	.....3,606,316	.....	.....3,606,316	1,938,256	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	02/19/2021....	700	266,044	379.96.....	.....	.....5,048	.....	.....8,865	.....	.....8,865	3,816	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	02/23/2021....	478	176,599	369.74.....	.....	.....5,378	.....	.....9,571	.....	.....9,571	4,193	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	02/24/2021....	458	174,143	380.5.....	.....	.....3,236	.....	.....5,659	.....	.....5,659	2,423	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	02/26/2021....	412	153,716	373.17.....	.....	.....4,037	.....	.....7,171	.....	.....7,171	3,134	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	03/05/2021....	655	245,195	374.36.....	.....	.....6,137	.....	.....10,860	.....	.....10,860	4,723	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	03/05/2021....	7,513	2,773,309	369.12.....	.....	.....87,380	.....	.....154,665	.....	.....154,665	67,286	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	03/08/2021....	5,921	2,204,577	372.34.....	.....	.....60,452	.....	.....107,152	.....	.....107,152	46,700	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	03/09/2021....	8,807	3,298,626	374.54.....	.....	.....82,083	.....	.....145,134	.....	.....145,134	63,052	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	03/10/2021....	7,070	2,656,968	375.83.....	.....	.....62,425	.....	.....110,068	.....	.....110,068	47,643	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	03/11/2021....	8,069	3,018,506	374.09.....	.....	.....76,816	.....	.....135,701	.....	.....135,701	58,885	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	03/12/2021....	9,865	3,653,756	370.37.....		109,602		193,697		193,697	84,096						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	03/12/2021....	14,152	5,312,773	375.4.....	.....	.....127,654	.....	.....224,809	.....	.....224,809	97,155	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	03/12/2021....	3,747	1,394,172	372.05.....	.....	.....38,897	.....	.....68,726	.....	.....68,726	29,830	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	03/15/2021....	12,141	4,517,137	372.05.....	.....	.....126,147	.....	.....222,918	.....	.....222,918	96,771	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	03/16/2021....	8,968	3,357,010	374.32.....	.....	.....84,840	.....	.....149,648	.....	.....149,648	64,808	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	03/17/2021....	4,312	1,622,060	376.21.....	.....	.....37,683	.....	.....66,208	.....	.....66,208	28,525	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	03/18/2021....	6,508	2,426,151	372.79.....	.....	.....65,797	.....	.....115,986	.....	.....115,986	50,189	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	03/19/2021....	8,515	3,184,867	374.01.....	.....	.....81,919	.....	.....144,168	.....	.....144,168	62,250	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	02/04/2022....	463	172,009	371.75.....	.....	.....6,283	.....	.....9,438	.....	.....9,438	3,155	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	02/04/2022....	289	109,568	379.14.....	.....	.....3,089	.....	.....4,522	.....	.....4,522	1,432	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	02/08/2022....	324	124,627	385.15.....	.....	.....2,822	.....	.....3,996	.....	.....3,996	1,174	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	02/09/2022....	276	101,915	368.67.....	.....	.....4,138	.....	.....6,249	.....	.....6,249	2,111	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	02/18/2022....	613	233,769	381.34.....	.....	.....6,136	.....	.....8,863	.....	.....8,863	2,727	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	02/24/2022....	324	120,428	372.....	.....	.....4,403	.....	.....6,580	.....	.....6,580	2,178	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	02/28/2022....	656	247,634	377.56.....	.....	.....7,484	.....	.....10,981	.....	.....10,981	3,498	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	03/01/2022....	865	324,849	375.6.....	.....	.....10,517	.....	.....15,546	.....	.....15,546	5,029	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	03/02/2022....	524	198,582	378.98.....	.....	.....5,711	.....	.....8,330	.....	.....8,330	2,619	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	03/03/2022....	2,116	788,927	372.92.....	.....	.....28,052	.....	.....41,759	.....	.....41,759	13,706	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	03/04/2022....	2,244	826,564	368.39.....	.....	.....34,194	.....	.....51,403	.....	.....51,403	17,208	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	03/04/2022....	558	207,446	371.82.....	.....	.....7,660	.....	.....11,432	.....	.....11,432	3,772	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	03/07/2022....	37,250	13,833,403	371.37.....	.....	.....518,888	.....	.....775,383	.....	.....775,383	256,496	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	03/08/2022....	34,753	12,961,442	372.96.....	.....	.....461,171	.....	.....685,996	.....	.....685,996	224,825	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2019....	03/11/2022....	71,279	26,544,162	372.4.....		964,400		1,434,849		1,434,849	470,449						3.....

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JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	03/20/2019....	03/11/2022....	24,714	9,231,293	373.53.....		322,760		478,783		478,783	156,022						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	03/20/2019....	03/11/2022....	42,300	15,807,562	373.7.....	.....	.....549,479	.....	.....814,730	.....	.....814,730	265,251	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	03/20/2019....	03/14/2022....	33,817	12,619,862	373.18.....	.....	.....446,724	.....	.....663,589	.....	.....663,589	216,866	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	03/20/2019....	03/15/2022....	46,437	17,308,485	372.73.....	.....	.....622,721	.....	.....925,457	.....	.....925,457	302,736	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	03/20/2019....	03/18/2022....	55,881	20,832,902	372.81.....	.....	.....748,802	.....	.....1,111,420	.....	.....1,111,420	362,618	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	03/20/2019....	03/18/2022....	48,864	18,245,310	373.39.....	.....	.....643,050	.....	.....952,954	.....	.....952,954	309,904	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/04/2021....	653	176,951	270.99.....	.....	.....7,719	.....	.....16,433	.....	.....16,433	8,715	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/17/2021....	1,029	287,883	279.77.....	.....	.....7,701	.....	.....18,017	.....	.....18,017	10,315	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/19/2021....	462	127,568	275.93.....	.....	.....4,286	.....	.....9,584	.....	.....9,584	5,298	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/22/2021....	1,429	396,807	277.74.....	.....	.....12,038	.....	.....27,395	.....	.....27,395	15,357	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/25/2021....	2,585	715,654	276.9.....	.....	.....22,855	.....	.....51,518	.....	.....51,518	28,663	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/26/2021....	1,068	294,936	276.08.....	.....	.....9,880	.....	.....22,070	.....	.....22,070	12,190	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/26/2021....	711	194,274	273.41.....	.....	.....7,550	.....	.....16,342	.....	.....16,342	8,793	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/01/2021....	610	167,405	274.48.....	.....	.....6,148	.....	.....13,439	.....	.....13,439	7,292	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/02/2021....	1,345	366,731	272.65.....	.....	.....14,887	.....	.....31,826	.....	.....31,826	16,939	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/03/2021....	486	135,195	278.34.....	.....	.....3,990	.....	.....9,103	.....	.....9,103	5,112	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/04/2021....	1,297	355,945	274.34.....	.....	.....13,201	.....	.....28,749	.....	.....28,749	15,547	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/05/2021....	1,335	368,681	276.23.....	.....	.....12,313	.....	.....27,370	.....	.....27,370	15,057	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/05/2021....	1,348	371,903	275.87.....	.....	.....12,676	.....	.....28,063	.....	.....28,063	15,387	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/08/2021....	1,391	380,137	273.35.....	.....	.....14,923	.....	.....32,007	.....	.....32,007	17,084	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/09/2021....	2,135	599,022	280.6.....	.....	.....15,537	.....	.....36,035	.....	.....36,035	20,498	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/11/2021....	661	183,682	277.73.....		5,658		12,697		12,697	7,039						3.....

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NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/12/2021....	917	254,916	278.08.....		7,700		17,323		17,323	9,623						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/12/2021....	496	137,221	276.9.....	.....	.....4,437	.....	.....9,856	.....	.....9,856	5,419	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/15/2021....	1,286	361,054	280.69.....	.....	.....9,368	.....	.....21,596	.....	.....21,596	12,229	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/16/2021....	723	204,178	282.49.....	.....	.....4,749	.....	.....11,132	.....	.....11,132	6,383	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....28,894	.....	.....28,894	16,367	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/19/2021....	890	247,021	277.48.....	.....	.....7,770	.....	.....17,285	.....	.....17,285	9,515	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/02/2022....	965	268,574	278.28.....	.....	.....10,090	.....	.....18,934	.....	.....18,934	8,843	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/10/2022....	560	155,759	278.31.....	.....	.....5,870	.....	.....10,958	.....	.....10,958	5,088	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/11/2022....	1,843	514,110	278.88.....	.....	.....18,867	.....	.....35,321	.....	.....35,321	16,454	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/16/2022....	729	198,281	271.83.....	.....	.....10,068	.....	.....18,064	.....	.....18,064	7,996	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/17/2022....	693	189,127	273.1.....	.....	.....9,086	.....	.....16,397	.....	.....16,397	7,310	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/18/2022....	1,068	296,231	277.25.....	.....	.....11,788	.....	.....21,831	.....	.....21,831	10,042	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/18/2022....	1,274	346,800	272.13.....	.....	.....17,396	.....	.....31,206	.....	.....31,206	13,810	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/18/2022....	7,581	2,107,799	278.04.....	.....	.....80,825	.....	.....150,335	.....	.....150,335	69,510	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/18/2022....	5,542	1,521,063	274.47.....	.....	.....68,769	.....	.....125,242	.....	.....125,242	56,474	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/22/2022....	12,891	3,565,159	276.57.....	.....	.....146,741	.....	.....280,600	.....	.....280,600	133,858	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/25/2022....	21,875	6,037,943	276.02.....	.....	.....255,287	.....	.....467,494	.....	.....467,494	212,207	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/25/2022....	10,099	2,786,336	275.9.....	.....	.....118,457	.....	.....216,772	.....	.....216,772	98,315	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/25/2022....	8,494	2,347,739	276.4.....	.....	.....97,545	.....	.....179,020	.....	.....179,020	81,475	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/28/2022....	5,169	1,414,271	273.61.....	.....	.....66,778	.....	.....120,101	.....	.....120,101	53,323	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/01/2022....	9,541	2,637,390	276.44.....	.....	.....109,636	.....	.....200,752	.....	.....200,752	91,115	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/02/2022....	265	71,850	271.41.....		3,738		6,628		6,628	2,890						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/03/2022....	5,182	1,450,319	279.88.....	.....	.....51,350	.....	.....95,731	.....	.....95,731	44,381	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/04/2022....	4,993	1,364,092	273.22.....	.....	.....65,648	.....	.....117,809	.....	.....117,809	52,162	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/04/2022....	19,617	5,355,692	273.01.....	.....	.....260,138	.....	.....479,426	.....	.....479,426	219,288	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/04/2022....	20,051	5,546,241	276.61.....	.....	.....229,116	.....	.....419,665	.....	.....419,665	190,549	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/07/2022....	11,560	3,171,442	274.34.....	.....	.....145,429	.....	.....262,868	.....	.....262,868	117,440	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....268,226	.....	.....268,226	119,375	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/11/2022....	5,933	1,641,021	276.58.....	.....	.....68,130	.....	.....124,515	.....	.....124,515	56,385	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/11/2022....	14,510	4,011,057	276.43.....	.....	.....167,674	.....	.....306,188	.....	.....306,188	138,514	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/11/2022....	22,308	6,183,440	277.18.....	.....	.....249,723	.....	.....471,260	.....	.....471,260	221,537	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/14/2022....	10,546	2,907,991	275.75.....	.....	.....125,575	.....	.....228,562	.....	.....228,562	102,987	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/15/2022....	9,084	2,521,010	277.53.....	.....	.....100,390	.....	.....184,718	.....	.....184,718	84,328	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/18/2022....	14,875	4,110,517	276.33.....	.....	.....173,232	.....	.....315,080	.....	.....315,080	141,848	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/18/2022....	13,759	3,811,906	277.05.....	.....	.....155,441	.....	.....295,065	.....	.....295,065	139,625	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/18/2022....	11,696	3,249,405	277.83.....	.....	.....127,814	.....	.....234,418	.....	.....234,418	106,605	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/22/2019....	03/02/2021....	720	188,230	261.39.....	.....	.....7,035	.....	.....14,044	.....	.....14,044	7,009	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/22/2019....	03/05/2021....	757	198,414	262.21.....	.....	.....7,090	.....	.....14,216	.....	.....14,216	7,126	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/22/2019....	03/19/2021....	289	75,912	262.99.....	.....	.....2,615	.....	.....5,238	.....	.....5,238	2,623	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/22/2019....	02/11/2022....	1,675	437,391	261.07.....	.....	.....20,406	.....	.....34,413	.....	.....34,413	14,007	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/22/2019....	03/01/2022....	17,855	4,694,308	262.91.....	.....	.....202,835	.....	.....341,555	.....	.....341,555	138,720	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/22/2019....	03/02/2022....	17,070	4,484,218	262.69.....	.....	.....195,797	.....	.....329,508	.....	.....329,508	133,711	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/22/2019....	03/03/2022....	14,838	3,894,928	262.5.....	.....	.....171,525	.....	.....288,629	.....	.....288,629	117,104	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/22/2019....	03/04/2022....	31,611	8,302,969	262.66.....	.....	.....363,211	.....	.....611,037	.....	.....611,037	247,826	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/22/2019....	03/07/2022....	53,318	14,097,279	264.4.....	.....	.....570,503	.....	.....959,962	.....	.....959,962	389,460	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/22/2019....	03/08/2022....	17,049	4,528,289	265.61.....	.....	.....173,385	.....	.....291,629	.....	.....291,629	118,244	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/22/2019....	03/09/2022....	20,498	5,449,998	265.88.....	.....	.....206,209	.....	.....346,634	.....	.....346,634	140,424	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/22/2019....	03/10/2022....	19,688	5,220,555	265.16.....	.....	.....204,365	.....	.....343,423	.....	.....343,423	139,058	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/22/2019....	03/11/2022....	32,151	8,579,050	266.84.....	.....	.....310,574	.....	.....521,505	.....	.....521,505	210,931	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/22/2019....	03/14/2022....	31,635	8,439,695	266.78.....	.....	.....306,547	.....	.....514,857	.....	.....514,857	208,310	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/22/2019....	03/15/2022....	22,127	5,913,121	267.24.....	.....	.....210,424	.....	.....352,920	.....	.....352,920	142,496	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/22/2019....	03/16/2022....	13,428	3,573,930	266.16.....	.....	.....133,875	.....	.....224,623	.....	.....224,623	90,749	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/22/2019....	03/17/2022....	22,587	5,998,812	265.59.....	.....	.....230,836	.....	.....387,279	.....	.....387,279	156,443	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/22/2019....	03/18/2022....	18,210	4,833,892	265.45.....	.....	.....187,383	.....	.....314,167	.....	.....314,167	126,785	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/22/2019....	03/21/2022....	63,555	16,941,242	266.56.....	.....	.....624,111	.....	.....1,045,800	.....	.....1,045,800	421,689	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	02/21/2020....	17,910	6,587,758	367.83.....	.....	.....191,814	.....	.....360,606	.....	.....360,606	168,792	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	02/21/2020....	16,372	6,051,717	369.64.....	.....	.....159,626	.....	.....300,803	.....	.....300,803	141,176	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	02/21/2020....	.....	.....	402.76.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	02/21/2020....	.....	.....	401.42.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	02/25/2020....	18,453	6,815,457	369.34.....	.....	.....183,977	.....	.....344,513	.....	.....344,513	160,536	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	02/25/2020....	.....	.....	403.3.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	02/26/2020....	16,197	5,979,440	369.16.....	.....	.....162,946	.....	.....304,968	.....	.....304,968	142,022	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	02/26/2020....	.....	.....	402.69.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	02/27/2020....	19,800	7,273,086	367.33.....	.....	.....218,195	.....	.....407,391	.....	.....407,391	189,197	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	02/27/2020....	.....	.....	401.02.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	02/28/2020....	18,214	6,669,507	366.18.....	.....	.....213,101	.....	.....395,096	.....	.....395,096	181,995	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	02/28/2020....	.....	.....	400.63.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	03/02/2020....	23,246	8,477,246	364.68.....	.....	.....293,593	.....	.....537,977	.....	.....537,977	244,384	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	03/02/2020....	.....	.....	400.31.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	03/05/2020....	26,518	9,665,720	364.5.....	.....	.....338,101	.....	.....617,296	.....	.....617,296	279,194	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	03/05/2020....	.....	.....	400.11.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	03/06/2020....	13,878	5,103,215	367.71.....	.....	.....152,523	.....	.....280,873	.....	.....280,873	128,350	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	03/06/2020....	24,050	8,817,233	366.62.....	.....	.....277,057	.....	.....510,514	.....	.....510,514	233,458	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	03/06/2020....	.....	.....	403.2.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	03/06/2020....	.....	.....	401.14.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	03/11/2020....	18,543	6,818,318	367.71.....	.....	.....204,896	.....	.....375,140	.....	.....375,140	170,244	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	03/11/2020....	.....	.....	403.64.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	03/12/2020....	19,961	7,358,542	368.65.....	.....	.....210,786	.....	.....385,727	.....	.....385,727	174,941	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	03/12/2020....	.....	.....	404.5.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	03/13/2020....	18,186	6,711,558	369.05.....	.....	.....188,407	.....	.....344,342	.....	.....344,342	155,935	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	03/13/2020....	22,471	8,273,428	368.19.....	.....	.....242,457	.....	.....443,581	.....	.....443,581	201,124	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	03/13/2020....	.....	.....	403.51.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	03/13/2020....	.....	.....	404.77.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	03/18/2020....	21,122	7,784,950	368.57.....	.....	.....222,626	.....	.....407,444	.....	.....407,444	184,817	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	03/18/2020....	.....	.....	402.42.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	03/19/2020....	18,252	6,727,540	368.6.....	.....	.....194,380	.....	.....353,134	.....	.....353,134	158,754	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	03/19/2020....	.....	.....	404.5.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	03/20/2020....	26,992	9,997,619	370.39.....		263,173		476,164		476,164	212,991						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	03/20/2020....	18,218	6,793,671	372.91.....	.....	.....155,764	.....	.....277,898	.....	.....277,898	122,135	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	03/20/2020....	.....	.....	406.07.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	03/20/2020....	.....	.....	408.28.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	03/23/2020....	13,189	4,918,571	372.94.....	.....	.....113,027	.....	.....200,985	.....	.....200,985	87,959	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	03/23/2020....	.....	.....	408.65.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	03/25/2020....	8,564	3,203,327	374.04.....	.....	.....69,284	.....	.....121,810	.....	.....121,810	52,527	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/26/2019....	03/25/2020....	.....	.....	409.65.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/27/2019....	03/03/2020....	19,345	4,982,893	257.58.....	.....	.....189,001	.....	.....377,763	.....	.....377,763	188,762	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/27/2019....	03/03/2020....	.....	.....	278.6.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/27/2019....	03/09/2020....	19,465	5,050,277	259.45.....	.....	.....170,711	.....	.....360,055	.....	.....360,055	189,344	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/27/2019....	03/09/2020....	.....	.....	280.25.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/27/2019....	03/13/2020....	22,557	5,876,793	260.53.....	.....	.....186,773	.....	.....405,786	.....	.....405,786	219,014	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/27/2019....	03/13/2020....	.....	.....	281.61.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/27/2019....	03/20/2020....	19,275	5,028,170	260.87.....	.....	.....156,895	.....	.....341,035	.....	.....341,035	184,139	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/27/2019....	03/20/2020....	24,107	6,330,136	262.59.....	.....	.....178,147	.....	.....405,980	.....	.....405,980	227,832	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/27/2019....	03/20/2020....	.....	.....	284.55.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/27/2019....	03/20/2020....	.....	.....	282.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/27/2019....	03/24/2020....	18,583	4,904,001	263.9.....	.....	.....125,620	.....	.....292,914	.....	.....292,914	167,294	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/27/2019....	03/24/2020....	.....	.....	285.67.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/29/2019....	03/09/2021....	1,628	607,169	373.....	.....	.....20,185	.....	.....28,663	.....	.....28,663	8,478	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/29/2019....	03/19/2021....	18,795	7,073,025	376.32.....	.....	.....205,808	.....	.....287,443	.....	.....287,443	81,635	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/29/2019....	03/19/2021....	8,487	3,192,301	376.16.....		93,607		130,727		130,727	37,120						3.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/29/2019....	03/22/2021....	12,687	4,798,939	378.26.....	.....	.....128,645	.....	.....177,751	.....	.....177,751	49,106	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/29/2019....	03/23/2021....	14,231	5,428,226	381.43.....	.....	.....126,516	.....	.....171,112	.....	.....171,112	44,596	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/29/2019....	03/24/2021....	12,257	4,659,963	380.2.....	.....	.....114,844	.....	.....156,701	.....	.....156,701	41,856	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/29/2019....	03/25/2021....	5,980	2,274,254	380.31.....	.....	.....55,853	.....	.....76,088	.....	.....76,088	20,235	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/29/2019....	03/26/2021....	6,785	2,566,388	378.26.....	.....	.....69,068	.....	.....95,262	.....	.....95,262	26,194	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/29/2019....	03/26/2021....	4,161	1,581,082	379.95.....	.....	.....39,491	.....	.....53,916	.....	.....53,916	14,425	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/29/2019....	03/26/2021....	16,702	6,338,751	379.53.....	.....	.....161,337	.....	.....220,818	.....	.....220,818	59,481	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/29/2019....	02/25/2022....	2,198	825,344	375.53.....	.....	.....31,956	.....	.....39,551	.....	.....39,551	7,595	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/29/2019....	03/07/2022....	2,432	902,623	371.21.....	.....	.....40,340	.....	.....50,884	.....	.....50,884	10,544	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/29/2019....	03/14/2022....	1,712	641,554	374.77.....	.....	.....25,644	.....	.....31,804	.....	.....31,804	6,160	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/29/2019....	03/18/2022....	30,745	11,497,449	373.96.....	.....	.....472,860	.....	.....588,030	.....	.....588,030	115,170	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/29/2019....	03/21/2022....	25,590	9,650,369	377.11.....	.....	.....358,265	.....	.....438,593	.....	.....438,593	80,328	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/29/2019....	03/22/2022....	27,677	10,477,420	378.56.....	.....	.....371,149	.....	.....450,171	.....	.....450,171	79,022	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/29/2019....	03/25/2022....	51,049	19,355,319	379.15.....	.....	.....673,339	.....	.....813,285	.....	.....813,285	139,946	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/29/2019....	03/25/2022....	24,197	9,145,804	377.97.....	.....	.....331,017	.....	.....402,532	.....	.....402,532	71,515	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/29/2019....	03/25/2022....	39,956	15,150,280	379.17.....	.....	.....526,626	.....	.....636,091	.....	.....636,091	109,465	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/29/2019....	03/28/2022....	36,276	13,748,011	378.98.....	.....	.....481,387	.....	.....582,250	.....	.....582,250	100,863	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2019....	03/29/2021....	75	20,265	269.55.....	.....	.....396	.....	.....971	.....	.....971	574	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2019....	03/22/2022....	27,442	7,423,798	270.53.....	.....	.....198,129	.....	.....376,857	.....	.....376,857	178,728	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2019....	03/23/2022....	14,238	3,842,877	269.9.....	.....	.....105,932	.....	.....201,492	.....	.....201,492	95,560	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2019....	03/24/2022....	32,282	8,720,272	270.13.....	.....	.....237,917	.....	.....452,008	.....	.....452,008	214,092	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2019....	03/25/2022....	497	136,247	273.94.....		3,054		5,779		5,779	2,726						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2019....	03/28/2022....	71,275	19,204,382	269.44.....	.....	.....543,117	.....	.....1,031,838	.....	.....1,031,838	488,721	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2019....	03/29/2022....	21,063	5,697,804	270.51.....	.....	.....152,919	.....	.....290,093	.....	.....290,093	137,175	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2019....	03/30/2022....	17,064	4,628,653	271.26.....	.....	.....119,615	.....	.....226,807	.....	.....226,807	107,192	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2019....	03/31/2022....	20,939	5,683,223	271.42.....	.....	.....145,734	.....	.....276,240	.....	.....276,240	130,506	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2019....	04/01/2022....	33,829	9,107,709	269.23.....	.....	.....261,158	.....	.....494,956	.....	.....494,956	233,799	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/04/2019....	04/01/2022....	211	57,403	272.53.....	.....	.....1,392	.....	.....2,633	.....	.....2,633	1,241	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/05/2019....	03/16/2021....	1,534	580,878	378.56.....	.....	.....13,288	.....	.....21,124	.....	.....21,124	7,836	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/05/2019....	03/29/2021....	21,444	8,126,158	378.95.....	.....	.....184,632	.....	.....291,999	.....	.....291,999	107,368	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/05/2019....	03/30/2021....	18,187	6,941,114	381.65.....	.....	.....139,313	.....	.....217,350	.....	.....217,350	78,036	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/05/2019....	03/31/2021....	7,061	2,680,246	379.6.....	.....	.....59,239	.....	.....93,330	.....	.....93,330	34,091	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/05/2019....	04/01/2021....	4,599	1,730,749	376.37.....	.....	.....44,376	.....	.....70,607	.....	.....70,607	26,232	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/05/2019....	04/01/2021....	6,516	2,474,820	379.83.....	.....	.....54,210	.....	.....85,227	.....	.....85,227	31,017	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/05/2019....	04/01/2021....	16,450	6,188,471	376.2.....	.....	.....159,729	.....	.....254,500	.....	.....254,500	94,771	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/05/2019....	04/01/2021....	6,671	2,508,473	376.04.....	.....	.....65,240	.....	.....103,941	.....	.....103,941	38,701	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/05/2019....	03/22/2022....	2,047	770,150	376.16.....	.....	.....26,616	.....	.....36,312	.....	.....36,312	9,696	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/05/2019....	03/25/2022....	4,202	1,602,352	381.31.....	.....	.....46,435	.....	.....61,731	.....	.....61,731	15,296	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/05/2019....	03/29/2022....	44,850	16,962,756	378.21.....	.....	.....548,517	.....	.....740,701	.....	.....740,701	192,184	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/05/2019....	04/01/2022....	57,220	21,603,513	377.55.....	.....	.....716,398	.....	.....968,740	.....	.....968,740	252,343	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/05/2019....	04/01/2022....	33,760	12,737,797	377.31.....	.....	.....425,707	.....	.....576,496	.....	.....576,496	150,789	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/05/2019....	04/01/2022....	36,982	13,954,226	377.32.....	.....	.....466,349	.....	.....631,307	.....	.....631,307	164,958	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/05/2019....	04/04/2022....	34,333	12,938,765	376.86.....	.....	.....439,463	.....	.....596,412	.....	.....596,412	156,949	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/08/2019....	03/11/2020....	901	331,322	367.78.....		9,027		18,190		18,190	9,163						3.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/08/2019....	03/11/2020....	.....	.....	404.56.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/08/2019....	03/26/2020....	24,420	9,130,224	373.88.....	.....	.....178,512	.....	.....351,244	.....	.....351,244	172,732	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/08/2019....	03/26/2020....	.....	.....	410.35.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/08/2019....	03/27/2020....	18,164	6,800,448	374.4.....	.....	.....128,780	.....	.....252,483	.....	.....252,483	123,704	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/08/2019....	03/27/2020....	17,204	6,436,787	374.14.....	.....	.....123,354	.....	.....242,960	.....	.....242,960	119,606	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/08/2019....	03/27/2020....	30,081	11,279,465	374.97.....	.....	.....205,754	.....	.....402,336	.....	.....402,336	196,582	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/08/2019....	03/27/2020....	.....	.....	409.97.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/08/2019....	03/27/2020....	.....	.....	410.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/08/2019....	03/27/2020....	.....	.....	408.59.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/08/2019....	03/30/2020....	676	252,793	374.22.....	.....	.....4,756	.....	.....9,439	.....	.....9,439	4,684	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/08/2019....	03/30/2020....	.....	.....	405.35.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/08/2019....	03/31/2020....	762	285,234	374.23.....	.....	.....5,282	.....	.....10,543	.....	.....10,543	5,261	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/08/2019....	03/31/2020....	.....	.....	402.75.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/08/2019....	04/01/2020....	12,568	4,681,846	372.52.....	.....	.....100,042	.....	.....196,927	.....	.....196,927	96,885	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/08/2019....	04/01/2020....	.....	.....	409.29.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/08/2019....	04/02/2020....	22,392	8,346,738	372.76.....	.....	.....175,551	.....	.....345,574	.....	.....345,574	170,023	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/08/2019....	04/02/2020....	.....	.....	408.69.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/08/2019....	04/03/2020....	11,228	4,175,498	371.88.....	.....	.....92,407	.....	.....182,282	.....	.....182,282	89,874	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/08/2019....	04/03/2020....	18,984	7,051,667	371.46.....	.....	.....160,032	.....	.....315,628	.....	.....315,628	155,596	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/08/2019....	04/03/2020....	16,135	5,988,711	371.16.....	.....	.....138,278	.....	.....272,941	.....	.....272,941	134,663	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/08/2019....	04/03/2020....	.....	.....	407.29.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/08/2019....	04/03/2020....			407.01.....		(0)											3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	04/08/2019....	04/03/2020....	.....	.....	407.12.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	04/08/2019....	04/06/2020....	15,921	5,910,187	371.21.....	.....	.....136,446	.....	.....268,715	.....	.....268,715	132,268	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	04/08/2019....	04/06/2020....	.....	.....	407.39.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	04/08/2019....	04/07/2020....	3,557	1,320,380	371.23.....	.....	.....29,770	.....	.....59,118	.....	.....59,118	29,348	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	04/08/2019....	04/07/2020....	.....	.....	402.58.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/11/2019....	03/23/2021....	3,674	1,033,361	281.3.....	.....	.....29,035	.....	.....60,146	.....	.....60,146	31,111	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/11/2019....	03/26/2021....	3,464	975,990	281.75.....	.....	.....26,774	.....	.....55,499	.....	.....55,499	28,725	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....57,860	.....	.....57,860	29,601	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/11/2019....	04/09/2021....	3,623	1,023,868	282.61.....	.....	.....27,044	.....	.....56,035	.....	.....56,035	28,991	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/11/2019....	03/14/2022....	3,759	1,051,547	279.71.....	.....	.....41,297	.....	.....70,249	.....	.....70,249	28,951	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/11/2019....	03/21/2022....	7,121	1,991,786	279.7.....	.....	.....78,558	.....	.....132,952	.....	.....132,952	54,393	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/11/2019....	03/22/2022....	7,784	2,163,257	277.91.....	.....	.....92,660	.....	.....155,970	.....	.....155,970	63,310	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/11/2019....	03/25/2022....	15,973	4,468,733	279.77.....	.....	.....176,063	.....	.....309,183	.....	.....309,183	133,120	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/11/2019....	03/25/2022....	10,866	3,054,903	281.15.....	.....	.....112,851	.....	.....192,143	.....	.....192,143	79,293	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/11/2019....	03/25/2022....	8,670	2,425,659	279.78.....	.....	.....95,524	.....	.....161,794	.....	.....161,794	66,270	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....138,347	.....	.....138,347	56,661	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/11/2019....	03/29/2022....	7,420	2,087,607	281.36.....	.....	.....76,535	.....	.....130,105	.....	.....130,105	53,570	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/11/2019....	04/01/2022....	4,754	1,321,388	277.94.....	.....	.....56,807	.....	.....95,151	.....	.....95,151	38,344	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/11/2019....	04/01/2022....	15,332	4,290,917	279.86.....	.....	.....168,995	.....	.....295,690	.....	.....295,690	126,696	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/11/2019....	04/01/2022....	11,735	3,297,420	280.99.....	.....	.....123,219	.....	.....208,879	.....	.....208,879	85,660	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....221,575	.....	.....221,575	91,125	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/11/2019....	04/05/2022....	9,765	2,749,726	281.59.....		100,127		169,630		169,630	69,503						3.....

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/11/2019....	04/08/2022....	4,927	1,390,139	282.15.....	.....	.....49,401	.....	.....83,854	.....	.....83,854	34,453	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/11/2019....	04/08/2022....	10,694	3,002,540	280.76.....	.....	.....113,892	.....	.....192,383	.....	.....192,383	78,491	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/11/2019....	04/08/2022....	25,913	7,269,740	280.54.....	.....	.....278,587	.....	.....470,207	.....	.....470,207	191,619	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2019....	03/18/2021....	1,407	534,197	379.76.....	.....	.....10,198	.....	.....18,302	.....	.....18,302	8,104	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2019....	04/05/2021....	8,854	3,314,863	374.4.....	.....	.....82,606	.....	.....148,435	.....	.....148,435	65,829	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2019....	04/06/2021....	9,173	3,468,797	378.16.....	.....	.....72,741	.....	.....130,184	.....	.....130,184	57,443	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2019....	04/07/2021....	5,989	2,253,122	376.19.....	.....	.....51,868	.....	.....92,970	.....	.....92,970	41,103	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2019....	04/08/2021....	11,008	4,140,578	376.13.....	.....	.....95,663	.....	.....171,400	.....	.....171,400	75,737	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2019....	04/09/2021....	7,911	3,003,554	379.68.....	.....	.....58,856	.....	.....104,728	.....	.....104,728	45,872	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2019....	04/09/2021....	14,596	5,504,021	377.09.....	.....	.....121,877	.....	.....217,834	.....	.....217,834	95,957	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2019....	04/09/2021....	14,615	5,484,252	375.26.....	.....	.....131,969	.....	.....236,487	.....	.....236,487	104,518	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2019....	04/12/2021....	9,174	3,435,315	374.48.....	.....	.....85,773	.....	.....153,706	.....	.....153,706	67,933	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2019....	04/13/2021....	13,466	5,024,688	373.14.....	.....	.....133,313	.....	.....238,766	.....	.....238,766	105,453	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2019....	04/14/2021....	2,340	887,451	379.29.....	.....	.....17,782	.....	.....31,647	.....	.....31,647	13,864	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2019....	03/21/2022....	1,294	495,206	382.83.....	.....	.....12,289	.....	.....17,890	.....	.....17,890	5,601	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2019....	04/01/2022....	1,204	455,058	377.93.....	.....	.....13,582	.....	.....20,108	.....	.....20,108	6,526	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2019....	04/04/2022....	1,144	433,478	379.03.....	.....	.....12,454	.....	.....18,369	.....	.....18,369	5,914	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2019....	04/05/2022....	29,717	11,183,944	376.35.....	.....	.....353,334	.....	.....525,795	.....	.....525,795	172,461	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2019....	04/08/2022....	81,240	30,591,588	376.56.....	.....	.....961,877	.....	.....1,428,015	.....	.....1,428,015	466,138	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2019....	04/08/2022....	45,455	17,174,853	377.84.....	.....	.....516,373	.....	.....763,354	.....	.....763,354	246,981	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2019....	04/08/2022....	46,908	17,728,243	377.94.....	.....	.....530,994	.....	.....784,909	.....	.....784,909	253,916	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2019....	04/11/2022....	51,160	19,206,423	375.42.....		628,754		936,808		936,808	308,054						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/15/2019....	04/12/2022....	54,406	20,371,313	374.43.....	.....	.....690,415	.....	.....1,031,075	.....	.....1,031,075	340,660	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	04/16/2019....	03/06/2020....	2,202	1,269,206	576.49.....	.....	.....54,798	.....	.....92,801	.....	.....92,801	38,002	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	04/16/2019....	03/06/2020....	.....	.....	630.79.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	04/16/2019....	03/27/2020....	2,623	1,525,674	581.75.....	.....	.....56,306	.....	.....95,039	.....	.....95,039	38,733	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	04/16/2019....	03/27/2020....	.....	.....	630.89.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
Rainbow Call Options.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity/ Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	04/16/2019....	04/15/2020....	53,445,167	53,445,167	2905.58.....	.....	.....2,153,840	.....	.....3,227,525	.....	.....3,227,525	1,073,685	.....	.....	.....	.....	.....	3.....
Rainbow Call Options.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity/ Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	04/16/2019....	04/15/2020....	53,975,447	53,975,447	2905.58.....	.....	.....2,407,305	.....	.....3,747,923	.....	.....3,747,923	1,340,619	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	04/16/2019....	04/15/2020....	1,934	1,133,603	586.02.....	.....	.....38,862	.....	.....65,489	.....	.....65,489	26,627	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	04/16/2019....	04/15/2020....	.....	.....	636.39.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/16/2019....	04/09/2021....	846	225,329	266.4.....	.....	.....4,491	.....	.....13,012	.....	.....13,012	8,520	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/16/2019....	04/04/2022....	49,004	13,132,649	267.99.....	.....	.....344,500	.....	.....759,115	.....	.....759,115	414,615	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/16/2019....	04/05/2022....	20,805	5,599,812	269.16.....	.....	.....138,352	.....	.....305,703	.....	.....305,703	167,351	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/16/2019....	04/06/2022....	12,112	3,222,501	266.05.....	.....	.....93,508	.....	.....204,372	.....	.....204,372	110,864	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/16/2019....	04/07/2022....	31,813	8,477,322	266.47.....	.....	.....240,828	.....	.....527,212	.....	.....527,212	286,384	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/16/2019....	04/08/2022....	30,903	8,308,022	268.84.....	.....	.....209,215	.....	.....461,072	.....	.....461,072	251,857	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/16/2019....	04/08/2022....	616	165,237	268.32.....	.....	.....4,274	.....	.....9,407	.....	.....9,407	5,133	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/16/2019....	04/11/2022....	44,282	11,779,503	266.01.....	.....	.....343,187	.....	.....749,132	.....	.....749,132	405,945	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/16/2019....	04/12/2022....	23,249	6,152,745	264.65.....	.....	.....192,034	.....	.....416,584	.....	.....416,584	224,551	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/16/2019....	04/13/2022....	19,522	5,195,299	266.13.....	.....	.....150,707	.....	.....328,679	.....	.....328,679	177,972	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/16/2019....	04/14/2022....	35,285	9,320,459	264.15.....	.....	.....298,509	.....	.....645,593	.....	.....645,593	347,084	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/16/2019....	04/14/2022....	25,960	6,883,262	265.15.....	.....	.....209,756	.....	.....455,669	.....	.....455,669	245,913	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/23/2019....	03/30/2021....	2,495	959,971	384.73.....	.....	.....14,223	.....	.....25,448	.....	.....25,448	11,225	.....	.....	.....	.....	.....	3.....

E18.98

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/23/2019....	04/15/2021....	6,055	2,248,774	371.39.....	.....	.....63,699	.....	.....115,329	.....	.....115,329	51,630	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/23/2019....	04/16/2021....	6,595	2,468,716	374.34.....	.....	.....61,398	.....	.....111,327	.....	.....111,327	49,929	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/23/2019....	04/16/2021....	20,774	7,744,314	372.78.....	.....	.....206,498	.....	.....374,221	.....	.....374,221	167,722	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/23/2019....	04/16/2021....	7,934	2,956,795	372.68.....	.....	.....79,180	.....	.....143,502	.....	.....143,502	64,322	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/23/2019....	04/19/2021....	4,756	1,779,099	374.11.....	.....	.....44,750	.....	.....81,162	.....	.....81,162	36,412	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/23/2019....	04/20/2021....	8,442	3,162,377	374.62.....	.....	.....77,831	.....	.....141,057	.....	.....141,057	63,226	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/23/2019....	04/21/2021....	8,526	3,192,689	374.48.....	.....	.....79,203	.....	.....143,367	.....	.....143,367	64,164	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/23/2019....	04/22/2021....	7,264	2,701,234	371.89.....	.....	.....75,250	.....	.....135,914	.....	.....135,914	60,664	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/23/2019....	03/31/2022....	1,003	388,200	387.02.....	.....	.....8,195	.....	.....11,782	.....	.....11,782	3,587	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/23/2019....	04/12/2022....	4,499	1,695,250	376.8.....	.....	.....52,369	.....	.....78,520	.....	.....78,520	26,151	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/23/2019....	04/14/2022....	91,366	34,166,248	373.95.....	.....	.....1,166,742	.....	.....1,760,829	.....	.....1,760,829	594,087	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/23/2019....	04/14/2022....	55,435	20,678,330	373.02.....	.....	.....728,969	.....	.....1,102,310	.....	.....1,102,310	373,341	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/23/2019....	04/14/2022....	57,673	21,414,421	371.31.....	.....	.....799,343	.....	.....1,213,331	.....	.....1,213,331	413,989	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/23/2019....	04/18/2022....	35,785	13,344,454	372.91.....	.....	.....472,357	.....	.....714,957	.....	.....714,957	242,599	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/23/2019....	04/22/2022....	127,840	47,853,050	374.32.....	.....	.....1,618,454	.....	.....2,438,284	.....	.....2,438,284	819,830	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	03/27/2020....	16,280	4,325,529	265.69.....	.....	.....64,633	.....	.....230,774	.....	.....230,774	166,141	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	03/27/2020....	8,112	2,151,998	265.27.....	.....	.....33,667	.....	.....119,410	.....	.....119,410	85,743	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	03/27/2020....	.....	.....	286.74.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	03/27/2020....	.....	.....	287.52.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	03/30/2020....	15,486	4,104,063	265.02.....	.....	.....65,660	.....	.....229,587	.....	.....229,587	163,927	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	03/30/2020....	.....	.....	286.85.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	03/31/2020....	6,647	1,761,638	265.01.....	.....	.....28,252	.....	.....98,083	.....	.....98,083	69,831	.....	.....	.....	.....	.....	3.....

E18.99

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	03/31/2020.....			286.48.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/03/2020.....	10,063	2,639,749	262.31.....		53,739		168,467		168,467	114,728						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/03/2020.....	17,146	4,487,763	261.74.....		95,331		290,851		290,851	195,519						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/03/2020.....			282.92.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/03/2020.....			283.93.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/07/2020.....	7,851	2,054,575	261.68.....		44,125		133,804		133,804	89,678						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/07/2020.....			283.13.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/08/2020.....	15,778	5,861,356	371.5.....		120,540		262,331		262,331	141,790						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/08/2020.....			408.3.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/09/2020.....	18,304	6,787,598	370.83.....		144,966		314,903		314,903	169,937						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/09/2020.....	15,225	5,623,462	369.36.....		130,477		282,077		282,077	151,600						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/09/2020.....	18,057	6,714,108	371.83.....		135,427		294,551		294,551	159,124						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/09/2020.....	17,625	6,565,893	372.53.....		126,549		275,551		275,551	149,003						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/09/2020.....	8,219	2,139,638	260.32.....		51,206		146,453		146,453	95,247						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/09/2020.....	7,482	1,970,450	263.37.....		36,885		118,325		118,325	81,440						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/09/2020.....	9,575	2,508,777	262.01.....		52,663		161,188		161,188	108,525						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/09/2020.....			408.23.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/09/2020.....			407.5.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/09/2020.....			404.43.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/09/2020.....			283.56.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/09/2020.....			406.37.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/09/2020.....			284.61.....		(0)											3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/09/2020....			281.75.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/13/2020....	10,939	4,041,799	369.47.....		93,314		201,423		201,423	108,110						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/13/2020....	8,092	2,107,063	260.4.....		49,521		138,412		138,412	88,891						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/13/2020....			404.49.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/13/2020....			280.51.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/15/2020....	9,941	3,669,234	369.11.....		86,982		186,798		186,798	99,816						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/15/2020....			405.18.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/16/2020....	22,603	8,317,858	367.99.....		210,212		447,379		447,379	237,167						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/16/2020....			403.9.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/17/2020....	13,208	4,871,080	368.81.....		117,679		251,285		251,285	133,605						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/17/2020....	4,117	1,518,002	368.73.....		36,599		78,171		78,171	41,572						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/17/2020....	16,278	5,985,979	367.73.....		152,364		323,579		323,579	171,215						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/17/2020....	22,803	5,900,097	258.74.....		160,306		425,026		425,026	264,719						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/17/2020....	15,808	4,110,329	260.01.....		100,225		274,867		274,867	174,642						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/17/2020....			404.38.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/17/2020....			402.79.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/17/2020....			280.42.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/17/2020....			280.4.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/17/2020....			401.91.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/20/2020....	7,667	2,827,974	368.84.....		68,008		145,072		145,072	77,063						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/20/2020....	7,764	2,018,924	260.05.....		49,532		136,981		136,981	87,449						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/20/2020....			403.45.....		(0)											3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/20/2020.....	.....	.....	281.12.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/21/2020.....	638	235,271	368.85.....	.....	.....5,447	.....	.....11,558	.....	.....11,558	6,110	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/21/2020.....	14,735	3,831,769	260.05.....	.....	.....94,597	.....	.....263,424	.....	.....263,424	168,827	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/21/2020.....	.....	.....	397.34.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/21/2020.....	.....	.....	281.67.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/22/2020.....	10,227	3,772,285	368.84.....	.....	.....91,126	.....	.....193,698	.....	.....193,698	102,571	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/22/2020.....	.....	.....	403.81.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/23/2020.....	20,202	7,447,551	368.66.....	.....	.....182,421	.....	.....386,401	.....	.....386,401	203,980	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/23/2020.....	.....	.....	404.1.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/25/2019....	04/20/2021.....	367	97,068	264.49.....	.....	.....2,580	.....	.....6,230	.....	.....6,230	3,650	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/25/2019....	04/18/2022.....	61,518	16,303,405	265.02.....	.....	.....563,502	.....	.....1,086,500	.....	.....1,086,500	522,999	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/25/2019....	04/19/2022.....	16,798	4,421,688	263.23.....	.....	.....166,634	.....	.....319,295	.....	.....319,295	152,661	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/25/2019....	04/20/2022.....	18,482	4,919,351	266.17.....	.....	.....161,163	.....	.....311,038	.....	.....311,038	149,875	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/25/2019....	04/21/2022.....	19,756	5,241,190	265.3.....	.....	.....179,184	.....	.....344,994	.....	.....344,994	165,810	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/25/2019....	04/22/2022.....	40,484	10,761,049	265.81.....	.....	.....359,093	.....	.....692,039	.....	.....692,039	332,946	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/26/2019....	03/31/2021.....	357	135,300	378.63.....	.....	.....3,020	.....	.....4,945	.....	.....4,945	1,926	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/26/2019....	04/22/2021.....	676	253,002	374.18.....	.....	.....7,025	.....	.....11,518	.....	.....11,518	4,493	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/26/2019....	04/23/2021.....	3,687	1,377,921	373.72.....	.....	.....39,083	.....	.....64,052	.....	.....64,052	24,970	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/26/2019....	04/23/2021.....	26,287	9,844,590	374.5.....	.....	.....269,970	.....	.....441,991	.....	.....441,991	172,021	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/26/2019....	04/23/2021.....	6,232	2,328,462	373.66.....	.....	.....66,241	.....	.....108,526	.....	.....108,526	42,285	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/26/2019....	04/19/2022.....	929	351,022	377.8.....	.....	.....11,382	.....	.....15,684	.....	.....15,684	4,303	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/26/2019....	04/22/2022.....	1,050	394,747	376.05.....	.....	.....13,615	.....	.....18,865	.....	.....18,865	5,250	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	04/26/2019....	04/22/2022....	52,702	19,701,469	373.83.....	.....	.....732,026	.....	.....1,021,968	.....	.....1,021,968	289,942	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	04/26/2019....	04/22/2022....	30,713	11,510,259	374.77.....	.....	.....414,316	.....	.....576,878	.....	.....576,878	162,561	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	04/26/2019....	04/25/2022....	37,254	13,956,225	374.62.....	.....	.....505,169	.....	.....703,973	.....	.....703,973	198,804	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/09/2021....	1,822	510,970	280.44.....	.....	.....16,436	.....	.....31,248	.....	.....31,248	14,812	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/15/2021....	2,351	660,593	280.96.....	.....	.....20,730	.....	.....39,343	.....	.....39,343	18,613	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/19/2021....	4,390	1,235,878	281.52.....	.....	.....37,685	.....	.....71,590	.....	.....71,590	33,905	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....27,084	.....	.....27,084	12,646	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/28/2021....	1,940	553,211	285.2.....	.....	.....13,693	.....	.....26,421	.....	.....26,421	12,728	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/30/2021....	1,745	495,032	283.65.....	.....	.....13,468	.....	.....25,725	.....	.....25,725	12,258	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	05/05/2021....	814	232,368	285.64.....	.....	.....5,640	.....	.....10,870	.....	.....10,870	5,230	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/04/2022....	2,707	760,312	280.9.....	.....	.....30,353	.....	.....48,306	.....	.....48,306	17,953	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/08/2022....	1,809	517,394	286.09.....	.....	.....16,176	.....	.....26,083	.....	.....26,083	9,907	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....163,893	.....	.....163,893	60,769	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/12/2022....	14,827	4,187,869	282.45.....	.....	.....156,266	.....	.....248,458	.....	.....248,458	92,192	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/14/2022....	19,957	5,570,265	279.11.....	.....	.....242,495	.....	.....382,061	.....	.....382,061	139,566	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/14/2022....	12,900	3,623,251	280.87.....	.....	.....145,630	.....	.....230,665	.....	.....230,665	85,035	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/14/2022....	25,082	7,057,939	281.39.....	.....	.....276,973	.....	.....439,363	.....	.....439,363	162,389	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/18/2022....	9,339	2,618,740	280.4.....	.....	.....107,768	.....	.....170,174	.....	.....170,174	62,407	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/22/2022....	7,950	2,234,442	281.07.....	.....	.....89,371	.....	.....141,555	.....	.....141,555	52,183	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/22/2022....	23,022	6,424,861	279.07.....	.....	.....281,310	.....	.....451,942	.....	.....451,942	170,632	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/22/2022....	7,258	2,041,173	281.23.....	.....	.....81,045	.....	.....128,421	.....	.....128,421	47,376	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/25/2022....	4,855	1,369,037	281.96.....	.....	.....52,646	.....	.....83,488	.....	.....83,488	30,842	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019....	04/26/2022....	7,175	2,036,602	283.86.....	.....	.....71,700	.....	.....114,053	.....	.....114,053	42,353	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019....	04/29/2022....	12,780	3,655,703	286.04.....	.....	.....116,163	.....	.....185,169	.....	.....185,169	69,006	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019....	04/29/2022....	8,753	2,473,793	282.63.....	.....	.....92,426	.....	.....146,305	.....	.....146,305	53,879	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019....	04/29/2022....	15,763	4,453,072	282.51.....	.....	.....167,306	.....	.....264,755	.....	.....264,755	97,449	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019....	05/02/2022....	6,082	1,716,152	282.17.....	.....	.....65,611	.....	.....103,325	.....	.....103,325	37,714	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019....	05/03/2022....	4,623	1,314,964	284.41.....	.....	.....45,294	.....	.....71,741	.....	.....71,741	26,447	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2019....	04/08/2021....	1,300	497,110	382.31.....	.....	.....8,335	.....	.....15,130	.....	.....15,130	6,795	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2019....	04/13/2021....	2,118	791,242	373.52.....	.....	.....20,251	.....	.....36,972	.....	.....36,972	16,721	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2019....	04/20/2021....	2,391	900,348	376.62.....	.....	.....20,105	.....	.....36,631	.....	.....36,631	16,526	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2019....	04/26/2021....	6,613	2,472,650	373.89.....	.....	.....62,893	.....	.....114,217	.....	.....114,217	51,324	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2019....	04/27/2021....	11,074	4,181,344	377.58.....	.....	.....89,921	.....	.....163,144	.....	.....163,144	73,222	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2019....	04/28/2021....	18,786	7,054,703	375.53.....	.....	.....167,007	.....	.....302,956	.....	.....302,956	135,948	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2019....	04/29/2021....	13,715	5,149,710	375.49.....	.....	.....122,197	.....	.....221,630	.....	.....221,630	99,433	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2019....	04/30/2021....	674	179,410	266.06.....	.....	.....4,633	.....	.....10,608	.....	.....10,608	5,975	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2019....	04/30/2021....	6,236	2,322,638	372.46.....	.....	.....63,232	.....	.....114,347	.....	.....114,347	51,114	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2019....	04/30/2021....	3,509	1,328,080	378.53.....	.....	.....27,402	.....	.....49,588	.....	.....49,588	22,187	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2019....	04/30/2021....	20,096	7,512,332	373.82.....	.....	.....192,521	.....	.....348,584	.....	.....348,584	156,063	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2019....	05/03/2021....	3,827	1,433,365	374.55.....	.....	.....35,590	.....	.....64,470	.....	.....64,470	28,880	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2019....	05/04/2021....	12,618	4,737,783	375.49.....	.....	.....112,928	.....	.....204,352	.....	.....204,352	91,425	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2019....	05/05/2021....	10,973	4,097,333	373.4.....	.....	.....107,426	.....	.....194,027	.....	.....194,027	86,601	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2019....	05/06/2021....	6,983	2,610,295	373.79.....	.....	.....67,319	.....	.....121,553	.....	.....121,553	54,234	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2019....	04/14/2022....	1,973	747,623	378.86.....		21,490		32,004		32,004	10,514						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	05/07/2019	04/25/2022	47,853	12,791,024	267.3		417,275		767,643		767,643	350,368						3
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	05/07/2019	04/25/2022	2,825	1,052,044	372.38		38,055		57,543		57,543	19,488						3
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	05/07/2019	04/26/2022	15,191	4,047,685	266.46		137,627		252,768		252,768	115,141						3
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	05/07/2019	04/26/2022	46,845	17,636,081	376.48		554,172		830,415		830,415	276,243						3
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	05/07/2019	04/27/2022	14,457	3,861,542	267.1		127,369		234,047		234,047	106,678						3
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	05/07/2019	04/28/2022	31,389	8,370,409	266.67		281,870		517,756		517,756	235,886						3
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	05/07/2019	04/29/2022	40,025	10,661,846	266.38		364,627		668,614		668,614	303,987						3
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	05/07/2019	04/29/2022	78,362	29,433,461	375.61		955,230		1,432,884		1,432,884	477,654						3
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	05/07/2019	04/29/2022	52,174	19,593,799	375.55		637,562		955,995		955,995	318,433						3
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	05/07/2019	04/29/2022	38,704	14,537,316	375.6		472,192		707,970		707,970	235,779						3
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	05/07/2019	05/02/2022	58,141	15,478,358	266.22		533,736		978,522		978,522	444,786						3
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	05/07/2019	05/02/2022	60,693	22,714,475	374.25		773,233		1,163,560		1,163,560	390,327						3
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	05/07/2019	05/03/2022	16,345	4,342,308	265.66		153,810		281,747		281,747	127,937						3
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	05/07/2019	05/03/2022	48,160	18,033,497	374.45		610,187		917,310		917,310	307,123						3
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	05/07/2019	05/04/2022	19,065	5,083,062	266.62		172,155		315,535		315,535	143,380						3
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	05/07/2019	05/05/2022	25,156	6,689,799	265.93		234,456		428,824		428,824	194,368						3
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	05/07/2019	05/06/2022	33,495	8,928,534	266.56		303,803		555,964		555,964	252,161						3
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	05/07/2019	05/06/2022	60,266	22,542,538	374.05		775,022		1,164,315		1,164,315	389,292						3
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	05/10/2019	03/16/2020	274	100,919	368.68		1,881		5,208		5,208	3,327						3
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	05/10/2019	03/16/2020			400.02		(0)											3
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	05/10/2019	04/17/2020	859	315,910	367.79		6,494		16,728		16,728	10,234						3
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	05/10/2019	04/17/2020			399.05		(0)											3

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	04/23/2020....	803	295,989	368.7.....	.....	.....5,748	.....	.....14,770	.....	.....14,770	9,022	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	04/23/2020....	.....	.....	398.2.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	04/24/2020....	33,408	12,360,689	369.99.....	.....	.....227,844	.....	.....598,456	.....	.....598,456	370,613	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	04/24/2020....	18,581	6,889,946	370.8.....	.....	.....120,964	.....	.....319,907	.....	.....319,907	198,943	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	04/24/2020....	.....	.....	406.3.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	04/24/2020....	.....	.....	405.03.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	04/27/2020....	10,455	3,877,315	370.86.....	.....	.....67,853	.....	.....179,304	.....	.....179,304	111,451	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	04/27/2020....	.....	.....	406.13.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	04/28/2020....	1,329	493,026	370.88.....	.....	.....8,508	.....	.....22,330	.....	.....22,330	13,822	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	04/28/2020....	.....	.....	401.86.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	04/29/2020....	13,073	4,840,901	370.29.....	.....	.....88,375	.....	.....231,143	.....	.....231,143	142,768	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	04/29/2020....	.....	.....	406.06.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	04/30/2020....	19,175	7,102,822	370.42.....	.....	.....128,856	.....	.....336,746	.....	.....336,746	207,889	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	04/30/2020....	.....	.....	406.18.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	05/01/2020....	16,888	6,240,200	369.51.....	.....	.....120,072	.....	.....310,209	.....	.....310,209	190,137	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	05/01/2020....	16,759	6,169,537	368.14.....	.....	.....128,874	.....	.....328,282	.....	.....328,282	199,408	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	05/01/2020....	9,763	3,604,251	369.17.....	.....	.....70,783	.....	.....182,236	.....	.....182,236	111,454	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	05/01/2020....	.....	.....	404.06.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	05/01/2020....	.....	.....	405.31.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	05/01/2020....	.....	.....	404.91.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	05/04/2020....	10,807	3,990,469	369.24.....	.....	.....78,136	.....	.....201,086	.....	.....201,086	122,950	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	05/04/2020....			405.13.....		(0)											3.....

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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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JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	05/05/2020....	410	151,188	369.04.....		2,925		7,403		7,403	4,478						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	05/05/2020....	.....	.....	398.82.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	05/06/2020....	12,806	4,728,774	369.25.....	.....	.....93,103	.....	.....238,399	.....	.....238,399	145,296	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	05/06/2020....	.....	.....	405.49.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	05/07/2020....	16,291	6,008,343	368.82.....	.....	.....121,529	.....	.....308,918	.....	.....308,918	187,390	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	05/07/2020....	.....	.....	404.69.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	05/08/2020....	18,204	6,707,469	368.47.....	.....	.....138,529	.....	.....350,365	.....	.....350,365	211,836	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	05/08/2020....	19,689	7,234,283	367.42.....	.....	.....159,090	.....	.....397,081	.....	.....397,081	237,991	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	05/08/2020....	.....	.....	404.12.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	05/08/2020....	.....	.....	403.17.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2019....	04/23/2021....	760	291,766	383.67.....	.....	.....4,000	.....	.....8,355	.....	.....8,355	4,355	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2019....	05/07/2021....	37,255	13,934,928	374.04.....	.....	.....312,571	.....	.....642,051	.....	.....642,051	329,480	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2019....	05/07/2021....	12,905	4,785,387	370.83.....	.....	.....124,271	.....	.....252,918	.....	.....252,918	128,647	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2019....	05/10/2021....	13,209	4,931,612	373.34.....	.....	.....114,394	.....	.....234,564	.....	.....234,564	120,171	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2019....	05/11/2021....	16,803	6,309,160	375.48.....	.....	.....132,575	.....	.....273,061	.....	.....273,061	140,486	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2019....	05/12/2021....	16,926	6,340,596	374.6.....	.....	.....138,965	.....	.....285,567	.....	.....285,567	146,602	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2019....	04/22/2022....	2,627	984,701	374.87.....	.....	.....29,630	.....	.....49,170	.....	.....49,170	19,540	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2019....	04/25/2022....	1,122	428,687	382.19.....	.....	.....9,871	.....	.....16,141	.....	.....16,141	6,271	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2019....	05/06/2022....	62,241	23,303,821	374.41.....	.....	.....718,266	.....	.....1,187,991	.....	.....1,187,991	469,725	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2019....	05/06/2022....	858	317,809	370.39.....	.....	.....11,266	.....	.....18,683	.....	.....18,683	7,417	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2019....	05/09/2022....	47,441	17,685,086	372.78.....	.....	.....577,832	.....	.....956,863	.....	.....956,863	379,030	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/13/2019....	05/10/2022....	48,317	18,023,787	373.03.....		584,156		966,774		966,774	382,618						3.....

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Rainbow Call Options.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity/ Index	Goldman Sachs & Co	FOR8UP27PHTHYVLBNG30..	05/16/2019....	05/15/2020....	52,265,146	52,265,146	2850.96.....	.....	.....2,559,895	.....	.....4,865,782	.....	.....4,865,782	2,305,887	.....	.....	.....	.....	.....	3.....
Rainbow Call Options.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity/ Index	Goldman Sachs & Co	FOR8UP27PHTHYVLBNG30..	05/16/2019....	05/15/2020....	48,686,292	48,686,292	2850.96.....	.....	.....2,535,339	.....	.....4,983,942	.....	.....4,983,942	2,448,603	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/17/2019....	04/27/2021....	402	152,758	379.76.....	.....	.....2,977	.....	.....5,363	.....	.....5,363	2,386	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/17/2019....	05/13/2021....	11,086	4,141,436	373.59.....	.....	.....108,971	.....	.....195,048	.....	.....195,048	86,077	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/17/2019....	05/14/2021....	31,932	11,910,832	373.01.....	.....	.....322,191	.....	.....575,421	.....	.....575,421	253,230	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/17/2019....	04/22/2022....	604	225,562	373.54.....	.....	.....7,892	.....	.....11,824	.....	.....11,824	3,932	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/17/2019....	04/25/2022....	1,227	465,389	379.34.....	.....	.....13,311	.....	.....19,630	.....	.....19,630	6,319	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/17/2019....	04/29/2022....	714	269,555	377.65.....	.....	.....8,208	.....	.....12,152	.....	.....12,152	3,944	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/17/2019....	04/29/2022....	728	268,776	369.38.....	.....	.....10,856	.....	.....16,334	.....	.....16,334	5,478	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/17/2019....	05/10/2022....	1,284	482,588	375.9.....	.....	.....15,714	.....	.....23,318	.....	.....23,318	7,604	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/17/2019....	05/13/2022....	54,493	20,345,074	373.35.....	.....	.....724,216	.....	.....1,079,591	.....	.....1,079,591	355,376	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/17/2019....	05/13/2022....	51,574	19,364,030	375.46.....	.....	.....641,582	.....	.....951,740	.....	.....951,740	310,158	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/17/2019....	05/13/2022....	75,423	28,008,911	371.36.....	.....	.....1,065,720	.....	.....1,594,509	.....	.....1,594,509	528,789	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/17/2019....	05/16/2022....	39,064	14,627,346	374.45.....	.....	.....501,967	.....	.....746,650	.....	.....746,650	244,683	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	04/24/2020....	26,229	6,856,972	261.43.....	.....	.....163,929	.....	.....446,236	.....	.....446,236	282,307	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	04/24/2020....	7,486	1,963,907	262.33.....	.....	.....43,721	.....	.....123,050	.....	.....123,050	79,329	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	04/24/2020....	.....	.....	283.02.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	04/24/2020....	.....	.....	283.91.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	04/27/2020....	10,404	2,729,625	262.36.....	.....	.....60,656	.....	.....169,731	.....	.....169,731	109,075	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	04/27/2020....	.....	.....	283.74.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	04/28/2020....	7,338	1,925,177	262.36.....	.....	.....42,780	.....	.....119,367	.....	.....119,367	76,587	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	04/28/2020....			283.64.....		(0)											3.....

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JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/01/2020....	9,394	2,455,409	261.37.....		59,091		158,010		158,010	98,920						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/01/2020....	3,420	891,136	260.56.....		22,538		57,503		57,503	34,964						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/01/2020....	4,311	1,126,672	261.33.....		27,204		72,582		72,582	45,378						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/01/2020....	.....	.....	282.6.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....	
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/01/2020....	.....	.....	280.76.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....	
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/01/2020....	.....	.....	282.54.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....	
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/04/2020....	4,946	1,292,616	261.35.....	.....	.....30,516	.....	.....79,009	.....	.....79,009	48,493	.....	.....	.....	.....	3.....	
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/04/2020....	.....	.....	280.72.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....	
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/05/2020....	8,833	2,308,705	261.36.....	.....	.....55,916	.....	.....148,843	.....	.....148,843	92,928	.....	.....	.....	.....	3.....	
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/05/2020....	.....	.....	282.78.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....	
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/08/2020....	9,015	2,365,019	262.34.....	.....	.....52,919	.....	.....144,057	.....	.....144,057	91,139	.....	.....	.....	.....	3.....	
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/08/2020....	9,490	2,493,413	262.75.....	.....	.....54,661	.....	.....153,093	.....	.....153,093	98,433	.....	.....	.....	.....	3.....	
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/08/2020....	3,858	1,013,767	262.74.....	.....	.....21,993	.....	.....60,593	.....	.....60,593	38,600	.....	.....	.....	.....	3.....	
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/08/2020....	.....	.....	284.78.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....	
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/08/2020....	.....	.....	283.45.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....	
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/08/2020....	.....	.....	283.13.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....	
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/11/2020....	8,009	2,104,334	262.76.....	.....	.....45,649	.....	.....125,454	.....	.....125,454	79,805	.....	.....	.....	.....	3.....	
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/11/2020....	.....	.....	283.49.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....	
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/12/2020....	8,239	2,165,081	262.78.....	.....	.....47,210	.....	.....130,735	.....	.....130,735	83,525	.....	.....	.....	.....	3.....	
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/12/2020....	.....	.....	284.17.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....	
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/15/2020....	17,091	4,514,319	264.14.....	.....	.....88,188	.....	.....251,008	.....	.....251,008	162,820	.....	.....	.....	.....	3.....	
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/15/2020....	11,399	3,002,242	263.38.....		62,352		173,381		173,381	111,029					3.....	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/15/2020....	.....	.....	284.73.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/15/2020....	.....	.....	284.06.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/18/2020....	9,763	2,571,962	263.43.....	53,308	.....	.....147,987	.....	.....147,987	94,679	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/18/2020....	.....	.....	284.14.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/19/2020....	4,015	1,057,782	263.43.....	21,924	.....	.....60,645	.....	.....60,645	38,721	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/19/2020....	.....	.....	284.01.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	05/21/2019....	04/29/2020....	1,293	762,811	589.9.....	21,880	.....	.....40,585	.....	.....40,585	18,705	.....	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	05/21/2019....	04/29/2020....	.....	.....	639.44.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	05/21/2019....	05/08/2020....	1,563	920,405	588.95.....	26,943	.....	.....48,209	.....	.....48,209	21,267	.....	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	05/21/2019....	05/08/2020....	.....	.....	637.13.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	05/21/2019....	05/20/2020....	693	404,289	583.07.....	13,493	.....	.....22,608	.....	.....22,608	9,115	.....	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	05/21/2019....	05/20/2020....	.....	.....	631.03.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2019....	05/04/2021....	805	302,250	375.69.....	6,396	.....	.....12,919	.....	.....12,919	6,523	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2019....	05/17/2021....	6,064	2,271,064	374.53.....	51,360	.....	.....102,802	.....	.....102,802	51,442	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2019....	05/18/2021....	17,347	6,513,286	375.48.....	141,028	.....	.....282,724	.....	.....282,724	141,696	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2019....	05/19/2021....	7,194	2,703,132	375.77.....	57,836	.....	.....115,861	.....	.....115,861	58,025	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2019....	05/20/2021....	8,200	3,036,769	370.34.....	83,311	.....	.....164,367	.....	.....164,367	81,055	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2019....	05/21/2021....	1,020	272,590	267.19.....	7,264	.....	.....15,222	.....	.....15,222	7,958	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2019....	05/21/2021....	5,882	2,189,994	372.31.....	55,057	.....	.....109,262	.....	.....109,262	54,205	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2019....	05/21/2021....	23,707	8,871,615	374.22.....	204,354	.....	.....407,691	.....	.....407,691	203,337	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2019....	04/14/2022....	789	205,260	260.....	10,010	.....	.....16,999	.....	.....16,999	6,989	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2019....	05/09/2022....	40,799	10,923,583	267.74.....	376,985	.....	.....643,845	.....	.....643,845	266,860	.....	.....	.....	.....	.....	.....	3.....

E18.110

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/23/2019....	05/10/2022....	19,592	5,220,034	266.44.....		191,804		327,131		327,131	135,328						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/23/2019....	05/11/2022....	13,232	3,545,650	267.97.....		121,201		206,790		206,790	85,590						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/23/2019....	05/11/2022....	1,552	581,212	374.49.....		18,283		29,585		29,585	11,302						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/23/2019....	05/12/2022....	23,358	6,277,245	268.74.....		206,952		352,835		352,835	145,883						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/23/2019....	05/12/2022....	2,313	863,597	373.37.....		28,265		45,782		45,782	17,517						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/23/2019....	05/13/2022....	36,207	9,746,500	269.19.....		314,637		536,096		536,096	221,460						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/23/2019....	05/16/2022....	61,025	16,521,239	270.73.....		494,911		842,700		842,700	347,789						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/23/2019....	05/16/2022....	1,690	637,132	376.93.....		18,424		29,679		29,679	11,254						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/23/2019....	05/17/2022....	19,708	5,309,811	269.43.....		169,682		288,949		288,949	119,267						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/23/2019....	05/17/2022....	48,702	18,217,556	374.06.....		583,453		943,377		943,377	359,924						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/23/2019....	05/18/2022....	18,085	4,890,260	270.4.....		149,204		253,724		253,724	104,521						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/23/2019....	05/19/2022....	16,763	4,490,522	267.89.....		154,718		263,321		263,321	108,603						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/23/2019....	05/20/2022....	46,578	12,434,401	266.96.....		448,078		761,973		761,973	313,895						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/23/2019....	05/20/2022....	69,550	25,882,932	372.15.....		887,455		1,435,584		1,435,584	548,129						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/23/2019....	05/20/2022....	32,873	12,301,514	374.21.....		392,836		634,028		634,028	241,192						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/23/2019....	05/20/2022....	34,480	12,866,631	373.16.....		426,175		688,599		688,599	262,424						3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

E18.112

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/13/2020.....	10,521	3,853,361	366.24.....	.....	.....91,641	.....	.....223,010	.....	.....223,010	131,368	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/13/2020.....	.....	.....	402.41.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/14/2020.....	10,664	3,916,328	367.24.....	.....	.....87,873	.....	.....216,137	.....	.....216,137	128,264	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/14/2020.....	.....	.....	402.8.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/15/2020.....	31,750	11,723,137	369.23.....	.....	.....234,634	.....	.....590,627	.....	.....590,627	355,993	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/15/2020.....	17,487	6,446,723	368.65.....	.....	.....133,604	.....	.....333,842	.....	.....333,842	200,238	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/15/2020.....	.....	.....	404.63.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/15/2020.....	.....	.....	405.4.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/18/2020.....	6,206	2,288,029	368.67.....	.....	.....47,229	.....	.....117,601	.....	.....117,601	70,372	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/18/2020.....	.....	.....	403.41.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/19/2020.....	1,246	459,304	368.67.....	.....	.....9,169	.....	.....22,302	.....	.....22,302	13,133	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/19/2020.....	.....	.....	396.87.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/20/2020.....	13,377	4,911,347	367.15.....	.....	.....111,698	.....	.....272,293	.....	.....272,293	160,595	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/20/2020.....	.....	.....	403.13.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/21/2020.....	13,762	5,059,148	367.63.....	.....	.....111,606	.....	.....273,067	.....	.....273,067	161,461	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/21/2020.....	.....	.....	402.71.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/22/2020.....	30,379	11,174,560	367.84.....	.....	.....244,854	.....	.....599,568	.....	.....599,568	354,714	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/22/2020.....	14,683	5,391,168	367.17.....	.....	.....122,456	.....	.....296,998	.....	.....296,998	174,541	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/22/2020.....	.....	.....	403.63.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/22/2020.....	.....	.....	402.3.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/29/2019....	04/28/2021.....	480	179,612	373.88.....	.....	.....4,045	.....	.....8,307	.....	.....8,307	4,262	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/29/2019....	05/21/2021.....	7,450	2,767,169	371.44.....	.....	.....71,220	.....	.....143,186	.....	.....143,186	71,965	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/29/2019....	05/24/2021....	8,847	3,298,286	372.82.....	.....	.....79,887	.....	.....161,205	.....	.....161,205	81,318	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/29/2019....	05/25/2021....	5,811	2,168,789	373.24.....	.....	.....51,599	.....	.....104,150	.....	.....104,150	52,551	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/29/2019....	05/26/2021....	12,266	4,584,444	373.75.....	.....	.....106,592	.....	.....215,446	.....	.....215,446	108,854	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/29/2019....	05/27/2021....	3,395	1,258,014	370.55.....	.....	.....33,848	.....	.....67,639	.....	.....67,639	33,791	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/29/2019....	05/28/2021....	6,344	2,369,055	373.43.....	.....	.....56,081	.....	.....112,949	.....	.....112,949	56,868	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/29/2019....	05/06/2022....	1,236	465,695	376.91.....	.....	.....13,258	.....	.....21,641	.....	.....21,641	8,383	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/29/2019....	05/12/2022....	1,645	605,374	368.1.....	.....	.....23,501	.....	.....38,507	.....	.....38,507	15,006	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/29/2019....	05/20/2022....	413	154,587	374.13.....	.....	.....4,900	.....	.....7,991	.....	.....7,991	3,090	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/29/2019....	05/23/2022....	41,081	15,307,177	372.61.....	.....	.....511,869	.....	.....836,017	.....	.....836,017	324,148	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/29/2019....	05/24/2022....	41,786	15,659,699	374.76.....	.....	.....485,970	.....	.....792,100	.....	.....792,100	306,130	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/29/2019....	05/27/2022....	66,932	25,005,197	373.59.....	.....	.....810,549	.....	.....1,320,117	.....	.....1,320,117	509,568	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....65,545	.....	.....65,545	33,966	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/14/2021....	3,509	981,842	279.83.....	.....	.....31,370	.....	.....62,103	.....	.....62,103	30,734	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/17/2021....	3,394	963,019	283.73.....	.....	.....24,541	.....	.....50,036	.....	.....50,036	25,494	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/20/2021....	3,390	957,788	282.55.....	.....	.....26,270	.....	.....53,046	.....	.....53,046	26,775	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/28/2021....	1,020	287,284	281.53.....	.....	.....8,426	.....	.....16,749	.....	.....16,749	8,323	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/28/2021....	3,854	1,097,128	284.68.....	.....	.....26,688	.....	.....54,290	.....	.....54,290	27,602	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/06/2022....	17,739	5,060,433	285.27.....	.....	.....158,463	.....	.....266,124	.....	.....266,124	107,660	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/06/2022....	14,145	3,958,611	279.86.....	.....	.....160,382	.....	.....264,123	.....	.....264,123	103,741	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/09/2022....	5,661	1,597,413	282.18.....	.....	.....58,192	.....	.....96,629	.....	.....96,629	38,437	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/10/2022....	8,747	2,468,468	282.2.....	.....	.....89,892	.....	.....149,166	.....	.....149,166	59,274	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/13/2022....	14,034	3,971,941	283.03.....	.....	.....139,302	.....	.....242,093	.....	.....242,093	102,791	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

E18.114

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/13/2022....	11,349	3,225,596	284.23.....	.....	.....106,787	.....	.....178,151	.....	.....178,151	71,364	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/13/2022....	15,567	4,364,236	280.35.....	.....	.....173,578	.....	.....285,354	.....	.....285,354	111,777	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/16/2022....	6,039	1,715,012	283.98.....	.....	.....57,577	.....	.....96,022	.....	.....96,022	38,445	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/17/2022....	11,254	3,195,669	283.96.....	.....	.....107,458	.....	.....179,106	.....	.....179,106	71,648	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/20/2022....	9,870	2,823,299	286.05.....	.....	.....85,916	.....	.....143,660	.....	.....143,660	57,744	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/20/2022....	20,537	5,817,268	283.26.....	.....	.....202,662	.....	.....335,877	.....	.....335,877	133,216	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/23/2022....	5,676	1,609,872	283.62.....	.....	.....55,231	.....	.....91,566	.....	.....91,566	36,334	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/24/2022....	6,825	1,959,475	287.09.....	.....	.....56,793	.....	.....94,902	.....	.....94,902	38,109	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/27/2022....	21,064	5,972,233	283.53.....	.....	.....206,286	.....	.....340,977	.....	.....340,977	134,691	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/27/2022....	4,167	1,184,047	284.18.....	.....	.....39,646	.....	.....65,669	.....	.....65,669	26,024	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2019....	04/30/2021....	746	276,908	371.35.....	.....	.....7,777	.....	.....14,291	.....	.....14,291	6,514	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2019....	05/07/2021....	858	324,475	378.33.....	.....	.....6,638	.....	.....12,278	.....	.....12,278	5,639	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2019....	05/18/2021....	404	149,096	368.84.....	.....	.....4,729	.....	.....8,568	.....	.....8,568	3,838	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2019....	05/19/2021....	2,115	803,786	380.08.....	.....	.....15,290	.....	.....28,135	.....	.....28,135	12,845	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2019....	05/24/2021....	594	222,619	374.83.....	.....	.....5,446	.....	.....9,972	.....	.....9,972	4,525	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2019....	05/28/2021....	5,731	2,144,895	374.26.....	.....	.....54,101	.....	.....98,652	.....	.....98,652	44,551	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2019....	05/28/2021....	26,009	9,683,002	372.3.....	.....	.....266,328	.....	.....484,378	.....	.....484,378	218,050	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2019....	06/01/2021....	5,729	2,146,429	374.68.....	.....	.....53,162	.....	.....97,084	.....	.....97,084	43,921	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2019....	06/02/2021....	5,610	2,092,691	373.01.....	.....	.....55,934	.....	.....101,767	.....	.....101,767	45,833	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2019....	06/03/2021....	6,780	2,519,118	371.53.....	.....	.....71,940	.....	.....130,375	.....	.....130,375	58,435	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2019....	05/20/2022....	2,907	1,093,635	376.25.....	.....	.....34,880	.....	.....52,311	.....	.....52,311	17,431	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2019....	05/23/2022....	53,188	14,246,435	267.85.....	.....	.....589,856	.....	.....837,755	.....	.....837,755	247,899	.....	.....	.....	.....	.....	3.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	06/04/2019	05/24/2022	23,468	6,321,098	269.35		244,536		345,906		345,906	101,369						3
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	06/04/2019	05/25/2022	8,901	2,390,484	268.55		95,958		136,009		136,009	40,052						3
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	06/04/2019	05/26/2022	24,879	6,711,089	269.75		255,258		360,258		360,258	105,001						3
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	06/04/2019	05/27/2022	37,636	10,142,458	269.49		390,659		551,568		551,568	160,909						3
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	06/04/2019	05/27/2022	41,312	15,416,518	373.17		548,628		826,159		826,159	277,531						3
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	06/04/2019	05/27/2022	31,417	11,712,733	372.82		421,925		635,507		635,507	213,582						3
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	06/04/2019	05/31/2022	48,238	13,123,641	272.06		449,096		628,416		628,416	179,320						3
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	06/04/2019	05/31/2022	33,356	12,443,381	373.05		444,966		670,406		670,406	225,440						3
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	06/04/2019	06/01/2022	13,371	3,650,684	273.04		119,265		166,249		166,249	46,984						3
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	06/04/2019	06/02/2022	21,573	5,876,161	272.39		198,252		276,800		276,800	78,548						3
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	06/04/2019	06/03/2022	25,884	7,082,710	273.63		225,452		312,926		312,926	87,474						3
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	06/04/2019	06/03/2022	61,816	23,055,398	372.97		828,330		1,246,468		1,246,468	418,137						3
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	06/10/2019	05/22/2020	36,925	13,566,241	367.4		389,559		742,494		742,494	352,935						3
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	06/10/2019	05/22/2020			403.18		(0)											3
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	06/10/2019	05/26/2020	1,359	499,068	367.31		13,791		25,882		25,882	12,091						3
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	06/10/2019	05/26/2020			396.57		(0)											3
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	06/10/2019	05/28/2020	14,007	5,150,606	367.72		146,232		278,114		278,114	131,882						3
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	06/10/2019	05/28/2020			403.96		(0)											3
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	06/10/2019	05/29/2020	26,760	9,809,831	366.58		295,970		557,324		557,324	261,354						3
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	06/10/2019	05/29/2020	16,870	6,194,752	367.21		179,494		338,918		338,918	159,423						3
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	06/10/2019	05/29/2020	14,869	5,453,551	366.77		161,033		303,044		303,044	142,011						3
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity/ Index	JPMorgan Chase Bank NA	06/10/2019	05/29/2020			400.96		(0)											3

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/10/2019....	05/29/2020....	.....	.....	401.87.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/10/2019....	05/29/2020....	.....	.....	402.96.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/10/2019....	06/01/2020....	8,938	3,278,072	366.74.....	.....	.....97,786	.....	.....183,849	.....	.....183,849	86,062	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/10/2019....	06/01/2020....	.....	.....	402.24.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/10/2019....	06/02/2020....	1,017	373,133	366.86.....	.....	.....10,771	.....	.....20,077	.....	.....20,077	9,305	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/10/2019....	06/02/2020....	.....	.....	398.04.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/10/2019....	06/03/2020....	9,478	3,484,222	367.61.....	.....	.....99,709	.....	.....188,240	.....	.....188,240	88,531	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/10/2019....	06/03/2020....	.....	.....	403.3.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/10/2019....	06/04/2020....	15,478	5,713,921	369.16.....	.....	.....151,067	.....	.....287,758	.....	.....287,758	136,691	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/10/2019....	06/04/2020....	.....	.....	405.15.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/10/2019....	06/05/2020....	16,389	6,066,695	370.18.....	.....	.....152,249	.....	.....290,929	.....	.....290,929	138,680	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/10/2019....	06/05/2020....	11,051	4,099,526	370.97.....	.....	.....98,242	.....	.....188,148	.....	.....188,148	89,906	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/10/2019....	06/05/2020....	16,545	6,172,841	373.09.....	.....	.....131,534	.....	.....253,320	.....	.....253,320	121,786	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/10/2019....	06/05/2020....	.....	.....	406.34.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/10/2019....	06/05/2020....	.....	.....	406.41.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/10/2019....	06/05/2020....	.....	.....	409.15.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/10/2019....	06/08/2020....	8,154	3,041,947	373.05.....	.....	.....64,419	.....	.....123,863	.....	.....123,863	59,445	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/10/2019....	06/08/2020....	.....	.....	406.58.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/12/2019....	05/21/2021....	1,100	416,252	378.38.....	.....	.....10,253	.....	.....15,827	.....	.....15,827	5,574	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/12/2019....	05/28/2021....	1,347	494,618	367.11.....	.....	.....19,738	.....	.....30,465	.....	.....30,465	10,727	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/12/2019....	06/04/2021....	4,601	1,716,790	373.16.....	.....	.....53,690	.....	.....83,006	.....	.....83,006	29,316	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/12/2019....	06/04/2021....	15,530	5,831,955	375.53.....		164,773		254,348		254,348	89,576						3.....

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/12/2019....	06/04/2021....	7,721	2,890,148	374.34.....	.....	.....85,931	.....	.....132,820	.....	.....132,820	46,889	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/12/2019....	06/07/2021....	9,401	3,558,365	378.51.....	.....	.....88,275	.....	.....135,655	.....	.....135,655	47,380	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/12/2019....	06/08/2021....	8,337	3,158,825	378.91.....	.....	.....77,030	.....	.....118,243	.....	.....118,243	41,213	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/12/2019....	06/09/2021....	14,394	5,454,970	378.97.....	.....	.....132,858	.....	.....203,723	.....	.....203,723	70,864	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/12/2019....	06/10/2021....	6,483	2,438,668	376.16.....	.....	.....67,294	.....	.....103,669	.....	.....103,669	36,375	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/12/2019....	06/11/2021....	5,906	2,233,845	378.26.....	.....	.....56,280	.....	.....86,325	.....	.....86,325	30,045	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/12/2019....	05/13/2022....	2,284	858,641	375.86.....	.....	.....31,480	.....	.....41,583	.....	.....41,583	10,103	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/12/2019....	05/24/2022....	1,247	472,562	379.02.....	.....	.....15,647	.....	.....20,387	.....	.....20,387	4,740	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/12/2019....	06/03/2022....	636	241,001	378.73.....	.....	.....8,101	.....	.....10,548	.....	.....10,548	2,447	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/12/2019....	06/03/2022....	32,673	12,309,402	376.75.....	.....	.....442,387	.....	.....580,370	.....	.....580,370	137,983	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/12/2019....	06/03/2022....	19,963	7,504,521	375.93.....	.....	.....277,080	.....	.....364,701	.....	.....364,701	87,621	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/12/2019....	06/06/2022....	25,062	9,425,918	376.11.....	.....	.....346,351	.....	.....455,485	.....	.....455,485	109,134	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/12/2019....	06/07/2022....	40,446	15,348,535	379.48.....	.....	.....503,556	.....	.....653,705	.....	.....653,705	150,150	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/12/2019....	06/10/2022....	89,991	34,091,109	378.83.....	.....	.....1,145,579	.....	.....1,489,851	.....	.....1,489,851	344,272	.....	.....	.....	.....	.....	3.....
Rainbow Call Options.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity/ Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	06/18/2019....	06/15/2020....	54,968,985	54,968,985	2886.98.....	.....	.....2,846,844	.....	.....5,367,721	.....	.....5,367,721	2,520,877	.....	.....	.....	.....	.....	3.....
Rainbow Call Options.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity/ Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	06/18/2019....	06/15/2020....	51,196,638	51,196,638	2886.98.....	.....	.....2,840,389	.....	.....5,266,017	.....	.....5,266,017	2,425,628	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2019....	05/18/2021....	521	199,153	382.53.....	.....	.....4,462	.....	.....6,164	.....	.....6,164	1,702	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/11/2021....	546	149,271	273.52.....	.....	.....4,186	.....	.....5,750	.....	.....5,750	1,564	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/11/2021....	14,138	5,342,662	377.89.....	.....	.....150,430	.....	.....210,032	.....	.....210,032	59,602	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/11/2021....	7,153	2,720,206	380.3.....	.....	.....68,881	.....	.....95,447	.....	.....95,447	26,565	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/14/2021....	3,003	1,138,413	379.14.....	.....	.....30,387	.....	.....42,286	.....	.....42,286	11,900	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/15/2021....	10,032	3,807,197	379.5.....		100,121		139,108		139,108	38,987						3.....

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/16/2021....	8,986	3,405,989	379.04.....	.....	.....91,566	.....	.....127,244	.....	.....127,244	35,678	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/17/2021....	9,261	3,521,399	380.24.....	.....	.....89,832	.....	.....124,335	.....	.....124,335	34,503	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/18/2021....	4,586	1,754,837	382.65.....	.....	.....40,265	.....	.....55,105	.....	.....55,105	14,840	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2019....	05/13/2022....	780	292,110	374.38.....	.....	.....12,086	.....	.....14,935	.....	.....14,935	2,849	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/06/2022....	49,078	13,442,099	273.89.....	.....	.....490,294	.....	.....586,460	.....	.....586,460	96,166	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/07/2022....	24,605	6,774,848	275.34.....	.....	.....231,291	.....	.....273,676	.....	.....273,676	42,385	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/08/2022....	17,965	4,952,834	275.69.....	.....	.....166,538	.....	.....196,391	.....	.....196,391	29,853	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/09/2022....	26,427	7,333,832	277.51.....	.....	.....226,217	.....	.....263,110	.....	.....263,110	36,893	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/10/2022....	27,434	7,533,135	274.59.....	.....	.....266,934	.....	.....317,111	.....	.....317,111	50,177	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/10/2022....	1,430	550,573	385.14.....	.....	.....16,054	.....	.....18,747	.....	.....18,747	2,693	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/10/2022....	876	327,883	374.48.....	.....	.....13,676	.....	.....16,828	.....	.....16,828	3,152	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/10/2022....	20,066	7,618,352	379.66.....	.....	.....268,085	.....	.....322,546	.....	.....322,546	54,461	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/13/2022....	51,517	14,197,432	275.59.....	.....	.....480,649	.....	.....567,087	.....	.....567,087	86,438	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/13/2022....	37,677	14,339,657	380.59.....	.....	.....489,430	.....	.....586,373	.....	.....586,373	96,943	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/14/2022....	13,275	3,671,107	276.55.....	.....	.....118,808	.....	.....139,211	.....	.....139,211	20,402	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/14/2022....	29,087	11,084,023	381.07.....	.....	.....372,599	.....	.....445,021	.....	.....445,021	72,422	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/15/2022....	13,225	3,642,746	275.45.....	.....	.....124,312	.....	.....146,715	.....	.....146,715	22,403	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/16/2022....	35,109	9,691,372	276.04.....	.....	.....321,946	.....	.....378,165	.....	.....378,165	56,219	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/17/2022....	31,134	8,608,515	276.5.....	.....	.....279,893	.....	.....327,702	.....	.....327,702	47,809	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/17/2022....	75,157	28,589,150	380.39.....	.....	.....985,314	.....	.....1,179,752	.....	.....1,179,752	194,438	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/17/2022....	33,802	12,984,639	384.14.....	.....	.....393,791	.....	.....461,956	.....	.....461,956	68,165	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/20/2019....	05/22/2020....	15,599	4,096,141	262.59.....	.....	.....182,352	.....	.....250,955	.....	.....250,955	68,603	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA7H6GLXDRUGQFU57RNE97.	06/20/2019....	05/22/2020....	16,955	4,470,093	263.65.....	.....	.....184,975	.....	.....255,646	.....	.....255,646	70,670	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA7H6GLXDRUGQFU57RNE97.	06/20/2019....	05/22/2020....	.....	.....	284.62.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA7H6GLXDRUGQFU57RNE97.	06/20/2019....	05/22/2020....	.....	.....	284.69.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA7H6GLXDRUGQFU57RNE97.	06/20/2019....	05/26/2020....	9,076	2,391,680	263.51.....	.....	.....100,292	.....	.....138,137	.....	.....138,137	37,845	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA7H6GLXDRUGQFU57RNE97.	06/20/2019....	05/26/2020....	.....	.....	284.83.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA7H6GLXDRUGQFU57RNE97.	06/20/2019....	05/29/2020....	13,451	3,564,512	265.....	.....	.....140,294	.....	.....193,992	.....	.....193,992	53,698	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA7H6GLXDRUGQFU57RNE97.	06/20/2019....	05/29/2020....	10,759	2,868,891	266.66.....	.....	.....101,776	.....	.....140,763	.....	.....140,763	38,987	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA7H6GLXDRUGQFU57RNE97.	06/20/2019....	05/29/2020....	.....	.....	287.34.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA7H6GLXDRUGQFU57RNE97.	06/20/2019....	05/29/2020....	.....	.....	288.48.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA7H6GLXDRUGQFU57RNE97.	06/20/2019....	06/01/2020....	8,717	2,324,237	266.64.....	.....	.....81,415	.....	.....112,332	.....	.....112,332	30,918	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA7H6GLXDRUGQFU57RNE97.	06/20/2019....	06/01/2020....	.....	.....	287.5.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA7H6GLXDRUGQFU57RNE97.	06/20/2019....	06/02/2020....	6,636	1,770,251	266.77.....	.....	.....62,377	.....	.....86,027	.....	.....86,027	23,649	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA7H6GLXDRUGQFU57RNE97.	06/20/2019....	06/02/2020....	.....	.....	288.5.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA7H6GLXDRUGQFU57RNE97.	06/20/2019....	06/05/2020....	9,233	2,475,746	268.13.....	.....	.....81,069	.....	.....110,979	.....	.....110,979	29,910	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA7H6GLXDRUGQFU57RNE97.	06/20/2019....	06/05/2020....	8,752	2,358,356	269.45.....	.....	.....70,633	.....	.....95,899	.....	.....95,899	25,267	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA7H6GLXDRUGQFU57RNE97.	06/20/2019....	06/05/2020....	.....	.....	290.46.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA7H6GLXDRUGQFU57RNE97.	06/20/2019....	06/05/2020....	.....	.....	291.39.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA7H6GLXDRUGQFU57RNE97.	06/20/2019....	06/08/2020....	10,305	2,782,854	270.04.....	.....	.....80,691	.....	.....108,721	.....	.....108,721	28,030	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA7H6GLXDRUGQFU57RNE97.	06/20/2019....	06/08/2020....	.....	.....	292.39.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA7H6GLXDRUGQFU57RNE97.	06/20/2019....	06/09/2020....	7,269	1,963,006	270.07.....	.....	.....56,840	.....	.....76,500	.....	.....76,500	19,661	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA7H6GLXDRUGQFU57RNE97.	06/20/2019....	06/09/2020....	.....	.....	292.4.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA7H6GLXDRUGQFU57RNE97.	06/20/2019....	06/12/2020....	15,763	4,239,382	268.94.....	.....	.....130,363	.....	.....176,921	.....	.....176,921	46,558	.....	.....	.....	.....	.....	3.....

E18.119

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	06/20/2019....	06/12/2020.....	19,897	5,368,549	269.82.....	.....	.....156,588	.....	.....211,047	.....	.....211,047	54,459	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	06/20/2019....	06/12/2020.....	.....	.....	291.25.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	06/20/2019....	06/12/2020.....	.....	.....	290.13.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	06/20/2019....	06/15/2020.....	16,753	4,524,431	270.06.....	.....	.....126,153	.....	.....169,878	.....	.....169,878	43,725	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	06/20/2019....	06/15/2020.....	.....	.....	289.53.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	06/20/2019....	06/16/2020.....	7,300	1,970,595	269.96.....	.....	.....54,674	.....	.....73,583	.....	.....73,583	18,909	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	06/20/2019....	06/16/2020.....	.....	.....	288.74.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	06/20/2019....	06/19/2020.....	9,532	2,586,498	271.36.....	.....	.....66,721	.....	.....88,335	.....	.....88,335	21,614	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	06/20/2019....	06/19/2020.....	.....	.....	291.03.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	06/21/2019....	05/29/2020.....	933	541,179	579.75.....	.....	.....19,267	.....	.....29,498	.....	.....29,498	10,231	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	06/21/2019....	05/29/2020.....	.....	.....	624.05.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	06/21/2019....	06/12/2020.....	1,402	819,818	584.77.....	.....	.....26,679	.....	.....42,324	.....	.....42,324	15,645	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	06/21/2019....	06/12/2020.....	.....	.....	630.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	06/21/2019....	06/19/2020.....	211	123,917	586.73.....	.....	.....3,718	.....	.....6,122	.....	.....6,122	2,404	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	06/21/2019....	06/19/2020.....	.....	.....	630.66.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	06/26/2019....	05/28/2021.....	535	197,659	369.4.....	.....	.....8,941	.....	.....11,134	.....	.....11,134	2,193	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	06/26/2019....	05/28/2021.....	5,874	1,677,678	285.62.....	.....	.....62,827	.....	.....78,878	.....	.....78,878	16,051	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	06/26/2019....	06/04/2021....	624	236,952	379.64.....	.....	.....7,140	.....	.....8,549	.....	.....8,549	1,408	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	06/26/2019....	06/04/2021....	6,527	1,858,955	284.82.....	.....	.....72,978	.....	.....91,321	.....	.....91,321	18,343	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	06/26/2019....	06/10/2021....	493	187,452	380.52.....	.....	.....5,463	.....	.....6,504	.....	.....6,504	1,041	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	06/26/2019....	06/11/2021....	3,888	1,457,297	374.85.....	.....	.....53,728	.....	.....65,674	.....	.....65,674	11,946	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	06/26/2019....	06/11/2021....	4,273	1,244,706	291.31.....	.....	.....34,421	.....	.....42,244	.....	.....42,244	7,823	.....	.....	.....	.....	.....	3.....

E18.120

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	06/17/2021....	3,474	1,013,388	291.74.....	.....	.....27,496	.....	.....33,537	.....	.....33,537	6,041	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2019....	06/18/2021....	622	239,044	384.08.....	.....	.....6,012	.....	.....6,983	.....	.....6,983	971	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2019....	06/18/2021....	20,622	7,818,426	379.13.....	.....	.....243,134	.....	.....291,135	.....	.....291,135	48,002	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2019....	06/18/2021....	9,164	3,530,427	385.25.....	.....	.....84,309	.....	.....97,087	.....	.....97,087	12,779	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2019....	06/21/2021....	7,793	2,981,399	382.57.....	.....	.....80,191	.....	.....94,185	.....	.....94,185	13,995	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2019....	06/22/2021....	10,860	4,176,821	384.6.....	.....	.....102,954	.....	.....119,159	.....	.....119,159	16,205	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2019....	06/23/2021....	14,376	5,512,132	383.43.....	.....	.....143,183	.....	.....167,019	.....	.....167,019	23,835	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2019....	06/24/2021....	9,557	3,681,904	385.25.....	.....	.....88,404	.....	.....101,714	.....	.....101,714	13,311	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	06/24/2021....	3,227	951,226	294.73.....	.....	.....21,806	.....	.....26,089	.....	.....26,089	4,283	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2019....	06/25/2021....	6,920	2,670,759	385.93.....	.....	.....62,283	.....	.....71,265	.....	.....71,265	8,982	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	05/27/2022....	11,703	3,313,016	283.09.....	.....	.....171,889	.....	.....192,928	.....	.....192,928	21,039	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	05/31/2022....	5,326	1,515,340	284.51.....	.....	.....74,189	.....	.....82,847	.....	.....82,847	8,658	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	06/03/2022....	4,696	1,345,846	286.61.....	.....	.....60,290	.....	.....66,802	.....	.....66,802	6,513	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	06/03/2022....	19,430	5,572,738	286.81.....	.....	.....247,475	.....	.....274,037	.....	.....274,037	26,562	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	06/06/2022....	5,544	1,615,061	291.33.....	.....	.....58,665	.....	.....63,777	.....	.....63,777	5,112	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	06/07/2022....	8,683	2,536,928	292.16.....	.....	.....88,736	.....	.....96,327	.....	.....96,327	7,591	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	06/10/2022....	9,012	2,615,120	290.19.....	.....	.....100,306	.....	.....109,509	.....	.....109,509	9,203	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	06/10/2022....	12,044	3,517,263	292.04.....	.....	.....123,946	.....	.....134,224	.....	.....134,224	10,278	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....56,056	.....	.....56,056	3,335	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2019....	06/14/2022....	419	159,585	381.29.....	.....	.....5,993	.....	.....6,352	.....	.....6,352	359	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2019....	06/17/2022....	838	319,012	380.91.....	.....	.....12,161	.....	.....12,902	.....	.....12,902	741	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2019....	06/17/2022....	747	298,195	399.11.....	.....	.....6,015	.....	.....5,467	.....	.....5,467	(547)	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2019....	06/17/2022....	37,745	14,531,351	384.99.....	.....	.....483,888	.....	.....499,408	.....	.....499,408	15,520	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	06/17/2022....	21,047	6,138,229	291.64.....	.....	.....221,290	.....	.....238,436	.....	.....238,436	17,146	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	06/17/2022....	5,810	1,707,796	293.96.....	.....	.....55,264	.....	.....58,857	.....	.....58,857	3,592	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2019....	06/20/2022....	31,975	12,350,379	386.25.....	.....	.....394,253	.....	.....403,577	.....	.....403,577	9,324	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	06/20/2022....	11,040	3,241,716	293.63.....	.....	.....106,755	.....	.....114,030	.....	.....114,030	7,274	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2019....	06/21/2022....	27,655	10,627,563	384.29.....	.....	.....362,834	.....	.....376,488	.....	.....376,488	13,654	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	06/21/2022....	8,580	2,514,750	293.09.....	.....	.....84,989	.....	.....90,943	.....	.....90,943	5,955	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2019....	06/24/2022....	39,900	15,430,581	386.73.....	.....	.....485,984	.....	.....495,178	.....	.....495,178	9,195	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/26/2019....	06/24/2022....	26,193	10,099,782	385.59.....	.....	.....330,818	.....	.....339,749	.....	.....339,749	8,931	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	06/24/2022....	8,826	2,633,997	298.43.....	.....	.....69,031	.....	.....72,151	.....	.....72,151	3,120	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	06/24/2022....	4,847	1,439,288	296.96.....	.....	.....40,539	.....	.....42,756	.....	.....42,756	2,217	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/05/2020....	282	104,713	371.1.....	.....	.....3,239	.....	.....4,626	.....	.....4,626	1,386	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/05/2020....	.....	.....	401.57.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/10/2020....	5,783	2,149,927	371.77.....	.....	.....66,909	.....	.....94,629	.....	.....94,629	27,721	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/10/2020....	.....	.....	407.12.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/11/2020....	15,684	5,838,358	372.25.....	.....	.....178,797	.....	.....251,737	.....	.....251,737	72,939	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/11/2020....	.....	.....	408.91.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/12/2020....	13,701	5,099,653	372.21.....	.....	.....156,192	.....	.....220,046	.....	.....220,046	63,855	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/12/2020....	37,817	14,126,799	373.56.....	.....	.....404,260	.....	.....565,490	.....	.....565,490	161,230	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/12/2020....	.....	.....	409.79.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/12/2020....	.....	.....	408.45.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/15/2020....	9,528	3,555,915	373.21.....	.....	.....102,520	.....	.....143,965	.....	.....143,965	41,444	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/15/2020....	.....	.....	407.26.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/16/2020....	2,351	877,358	373.25.....	.....	.....23,953	.....	.....33,690	.....	.....33,690	9,738	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/16/2020....	.....	.....	400.81.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/17/2020....	8,545	3,190,648	373.38.....	.....	.....92,717	.....	.....129,367	.....	.....129,367	36,650	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/17/2020....	.....	.....	410.06.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/18/2020....	14,669	5,526,139	376.73.....	.....	.....134,512	.....	.....182,990	.....	.....182,990	48,478	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/18/2020....	.....	.....	413.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/19/2020....	14,564	5,479,758	376.25.....	.....	.....136,466	.....	.....186,628	.....	.....186,628	50,162	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/19/2020....	16,403	6,227,216	379.64.....	.....	.....129,255	.....	.....169,672	.....	.....169,672	40,417	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/19/2020....	13,066	4,930,911	377.38.....	.....	.....115,897	.....	.....156,498	.....	.....156,498	40,601	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/19/2020....	.....	.....	416.53.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/19/2020....	.....	.....	411.56.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/19/2020....	.....	.....	413.3.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/22/2020....	8,097	3,056,286	377.46.....	.....	.....71,739	.....	.....96,731	.....	.....96,731	24,992	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/22/2020....	.....	.....	413.57.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/23/2020....	535	202,006	377.25.....	.....	.....4,396	.....	.....5,990	.....	.....5,990	1,594	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/23/2020....	.....	.....	401.87.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/24/2020....	13,711	5,202,003	379.4.....	.....	.....110,238	.....	.....144,930	.....	.....144,930	34,693	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/24/2020....	.....	.....	416.55.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/25/2020....	17,524	6,650,400	379.5.....	.....	.....140,018	.....	.....183,912	.....	.....183,912	43,894	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/25/2020....	.....	.....	416.01.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/26/2020....	16,878	6,378,511	377.92.....		146,669		196,182		196,182	49,513						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/26/2020....	.....	.....	413.67.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/02/2019....	05/28/2021....	397	149,792	377.29.....	.....	.....5,602	.....	.....6,014	.....	.....6,014	412	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/02/2019....	06/17/2021....	531	200,901	378.33.....	.....	.....7,286	.....	.....7,761	.....	.....7,761	476	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/02/2019....	06/25/2021....	15,243	5,832,330	382.62.....	.....	.....178,650	.....	.....184,252	.....	.....184,252	5,602	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/02/2019....	06/25/2021....	11,539	4,450,277	385.67.....	.....	.....119,891	.....	.....120,374	.....	.....120,374	483	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/02/2019....	06/25/2021....	1,217	340,603	279.8.....	.....	.....8,205	.....	.....8,581	.....	.....8,581	376	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/02/2019....	06/28/2021....	2,921	1,126,834	385.82.....	.....	.....30,199	.....	.....30,314	.....	.....30,314	115	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/02/2019....	06/29/2021....	7,297	2,797,996	383.44.....	.....	.....83,041	.....	.....85,081	.....	.....85,081	2,040	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/02/2019....	06/29/2021....	604	169,928	281.37.....	.....	.....3,726	.....	.....3,819	.....	.....3,819	93	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/02/2019....	06/30/2021....	9,573	3,680,976	384.51.....	.....	.....104,539	.....	.....106,109	.....	.....106,109	1,570	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/02/2019....	07/01/2021....	9,387	3,645,074	388.32.....	.....	.....87,954	.....	.....86,048	.....	.....86,048	(1,906)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/02/2019....	07/01/2021....	603	169,106	280.46.....	.....	.....3,931	.....	.....4,077	.....	.....4,077	146	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/02/2019....	06/10/2022....	213	80,472	378.55.....	.....	.....3,629	.....	.....3,554	.....	.....3,554	(74)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/02/2019....	06/17/2022....	571	217,648	380.89.....	.....	.....9,148	.....	.....8,809	.....	.....8,809	(339)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/02/2019....	06/17/2022....	606	232,679	383.87.....	.....	.....8,886	.....	.....8,369	.....	.....8,369	(517)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/02/2019....	06/20/2022....	56,605	15,867,637	280.32.....	.....	.....512,845	.....	.....487,271	.....	.....487,271	(25,575)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/02/2019....	06/21/2022....	401	155,623	387.98.....	.....	.....5,202	.....	.....4,732	.....	.....4,732	(470)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/02/2019....	06/21/2022....	16,703	4,658,024	278.88.....	.....	.....161,013	.....	.....155,505	.....	.....155,505	(5,508)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/02/2019....	06/22/2022....	18,241	5,075,058	278.22.....	.....	.....180,952	.....	.....175,962	.....	.....175,962	(4,990)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/02/2019....	06/23/2022....	23,038	6,433,736	279.27.....	.....	.....218,858	.....	.....210,233	.....	.....210,233	(8,626)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/02/2019....	06/24/2022....	33,040	12,696,388	384.27.....	.....	.....480,406	.....	.....450,687	.....	.....450,687	(29,719)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/02/2019....	06/24/2022....	22,831	6,393,198	280.02.....		210,276		200,166		200,166	(10,109)						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	07/02/2019....	06/27/2022....	35,662	13,756,551	385.75.....		496,413		460,398		460,398	(36,014)						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	07/02/2019....	06/27/2022....	46,024	12,832,281	278.82.....		446,428		431,048		431,048	(15,380)						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	07/02/2019....	06/28/2022....	25,038	9,676,447	386.47.....		341,268		314,519		314,519	(26,749)						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	07/02/2019....	06/28/2022....	23,570	6,584,914	279.38.....		223,441		214,344		214,344	(9,097)						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	07/02/2019....	06/29/2022....	30,510	8,588,881	281.51.....		263,912		247,078		247,078	(16,834)						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	07/02/2019....	06/30/2022....	13,637	3,830,438	280.89.....		121,231		114,339		114,339	(6,892)						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	07/02/2019....	07/01/2022....	64,448	24,884,677	386.12.....		889,383		821,671		821,671	(67,712)						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	07/02/2019....	07/01/2022....	15,513	4,332,717	279.3.....		147,837		141,863		141,863	(5,974)						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	07/10/2019....	06/19/2020....	8,350	2,289,366	274.19.....		50,348		61,027		61,027	10,679						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	07/10/2019....	06/19/2020....	5,560	1,520,046	273.39.....		35,195		43,333		43,333	8,138						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	07/10/2019....	06/19/2020....	380	142,912	376.53.....		4,076		4,802		4,802	726						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	07/10/2019....	06/19/2020....			293.32.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	07/10/2019....	06/19/2020....			292.18.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	07/10/2019....	06/19/2020....			413.33.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	07/10/2019....	06/22/2020....	9,910	2,709,696	273.42.....		62,535		76,981		76,981	14,447						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	07/10/2019....	06/22/2020....			292.09.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	07/10/2019....	06/23/2020....	14,421	3,943,634	273.47.....		91,283		112,077		112,077	20,794						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	07/10/2019....	06/23/2020....			292.44.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	07/10/2019....	06/24/2020....	773	212,139	274.56.....		4,033		4,843		4,843	810						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	07/10/2019....	06/24/2020....	569	215,803	379.12.....		5,362		6,107		6,107	745						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	07/10/2019....	06/24/2020....			414.5.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	07/10/2019....	06/24/2020....			288.09.....		(0)											3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/26/2020....	9,324	2,556,726	274.21.....		57,063		68,830		68,830	11,767						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/26/2020....	8,337	2,288,440	274.49.....	.....	.....49,105	.....	.....59,028	.....	.....59,028	9,923	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/26/2020....	8,505	2,337,133	274.81.....	.....	.....49,156	.....	.....58,774	.....	.....58,774	9,617	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/26/2020....	39,367	14,912,697	378.81.....	.....	.....380,287	.....	.....433,208	.....	.....433,208	52,921	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/26/2020....	615	232,428	378.....	.....	.....6,161	.....	.....7,114	.....	.....7,114	953	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/26/2020....	.....	.....	415.62.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/26/2020....	.....	.....	413.91.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/26/2020....	.....	.....	293.6.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/26/2020....	.....	.....	292.98.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/26/2020....	.....	.....	294.01.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/29/2020....	19,753	5,429,186	274.86.....	.....	.....114,565	.....	.....136,753	.....	.....136,753	22,189	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/29/2020....	13,361	5,067,377	379.27.....	.....	.....126,127	.....	.....142,898	.....	.....142,898	16,772	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/29/2020....	.....	.....	293.99.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/29/2020....	.....	.....	415.74.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/30/2020....	15,204	4,179,068	274.86.....	.....	.....86,057	.....	.....102,960	.....	.....102,960	16,904	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/30/2020....	1,397	529,796	379.23.....	.....	.....12,517	.....	.....14,422	.....	.....14,422	1,904	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/30/2020....	.....	.....	292.46.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/30/2020....	.....	.....	407.27.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/01/2020....	2,372	652,282	274.99.....	.....	.....10,816	.....	.....12,625	.....	.....12,625	1,808	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/01/2020....	7,390	2,803,999	379.41.....	.....	.....69,174	.....	.....78,277	.....	.....78,277	9,103	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/01/2020....	.....	.....	414.98.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/01/2020....			285.61.....		(0)											3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/02/2020....	6,988	1,926,721	275.7.....	.....	.....35,571	.....	.....41,673	.....	.....41,673	6,102	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/02/2020....	7,255	1,993,165	274.74.....	.....	.....38,232	.....	.....45,684	.....	.....45,684	7,452	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/02/2020....	14,565	5,553,256	381.28.....	.....	.....124,238	.....	.....135,967	.....	.....135,967	11,729	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/02/2020....	17,089	6,523,889	381.76.....	.....	.....142,693	.....	.....154,518	.....	.....154,518	11,825	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/02/2020....	11,618	4,450,262	383.04.....	.....	.....89,925	.....	.....95,227	.....	.....95,227	5,302	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/02/2020....	.....	.....	418.15.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/02/2020....	.....	.....	288.83.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/02/2020....	.....	.....	290.73.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/02/2020....	.....	.....	418.98.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/02/2020....	.....	.....	417.2.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/06/2020....	6,728	1,849,162	274.86.....	.....	.....36,935	.....	.....44,086	.....	.....44,086	7,151	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/06/2020....	5,655	2,156,645	381.35.....	.....	.....47,561	.....	.....52,429	.....	.....52,429	4,868	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/06/2020....	.....	.....	290.72.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/06/2020....	.....	.....	414.8.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/07/2020....	7,825	2,149,798	274.73.....	.....	.....42,725	.....	.....50,978	.....	.....50,978	8,253	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/07/2020....	723	275,516	381.29.....	.....	.....5,499	.....	.....6,168	.....	.....6,168	669	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/07/2020....	.....	.....	403.76.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/07/2020....	.....	.....	289.92.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/08/2020....	784	215,460	274.99.....	.....	.....3,526	.....	.....4,077	.....	.....4,077	551	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/08/2020....	6,578	2,507,552	381.23.....	.....	.....56,896	.....	.....62,246	.....	.....62,246	5,350	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/08/2020....	.....	.....	418.82.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/08/2020....			285.24.....		(0)											3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/09/2020....	692	190,062	274.72.....	.....	.....3,895	.....	.....4,656	.....	.....4,656	761	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/09/2020....	12,464	4,748,596	380.98.....	.....	.....109,061	.....	.....120,006	.....	.....120,006	10,945	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/09/2020....	.....	.....	291.2.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/09/2020....	.....	.....	417.94.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/11/2019....	06/15/2021....	1,321	503,278	380.89.....	.....	.....16,041	.....	.....17,203	.....	.....17,203	1,162	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/11/2019....	06/25/2021....	352	134,678	382.52.....	.....	.....4,042	.....	.....4,276	.....	.....4,276	234	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/11/2019....	07/01/2021....	434	168,457	387.73.....	.....	.....4,058	.....	.....4,105	.....	.....4,105	47	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	07/11/2019....	07/01/2021....	4,282	1,244,513	290.66.....	.....	.....43,023	.....	.....44,336	.....	.....44,336	1,313	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/11/2019....	07/02/2021....	10,761	4,164,934	387.03.....	.....	.....103,631	.....	.....105,456	.....	.....105,456	1,825	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/11/2019....	07/02/2021....	9,694	3,777,736	389.71.....	.....	.....83,463	.....	.....82,713	.....	.....82,713	(750)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/11/2019....	07/02/2021....	7,812	3,012,701	385.64.....	.....	.....79,606	.....	.....82,053	.....	.....82,053	2,446	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	07/11/2019....	07/02/2021....	4,964	1,478,599	297.88.....	.....	.....34,060	.....	.....32,836	.....	.....32,836	(1,224)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/11/2019....	07/06/2021....	4,964	1,919,617	386.7.....	.....	.....48,499	.....	.....49,626	.....	.....49,626	1,127	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/11/2019....	07/07/2021....	4,228	1,626,880	384.83.....	.....	.....44,643	.....	.....46,370	.....	.....46,370	1,727	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/11/2019....	07/08/2021....	4,445	1,728,478	388.9.....	.....	.....39,734	.....	.....39,788	.....	.....39,788	54	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/11/2019....	07/09/2021....	6,799	2,636,697	387.79.....	.....	.....63,777	.....	.....64,492	.....	.....64,492	715	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/11/2019....	07/09/2021....	9,792	3,775,215	385.54.....	.....	.....100,662	.....	.....103,903	.....	.....103,903	3,241	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	07/11/2019....	07/09/2021....	3,611	1,073,549	297.27.....	.....	.....25,827	.....	.....25,304	.....	.....25,304	(524)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	07/11/2019....	07/09/2021....	404	120,160	297.64.....	.....	.....2,829	.....	.....2,762	.....	.....2,762	(67)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/11/2019....	06/17/2022....	2,831	1,082,809	382.51.....	.....	.....42,377	.....	.....41,124	.....	.....41,124	(1,253)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/11/2019....	06/17/2022....	2,663	1,003,073	376.71.....	.....	.....47,157	.....	.....47,561	.....	.....47,561	404	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/11/2019....	06/24/2022....	263	102,608	390.22.....	.....	.....3,119	.....	.....2,839	.....	.....2,839	(280)	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	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	.....	.....115,557	.....	.....115,557	(6,736)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....62,871	.....	.....62,871	(4,357)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....55,770	.....	.....55,770	(4,961)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/11/2019....	07/01/2022....	35,350	13,728,973	388.37.....	.....	.....446,120	.....	.....412,696	.....	.....412,696	(33,424)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/11/2019....	07/01/2022....	20,559	8,036,223	390.88.....	.....	.....239,722	.....	.....216,903	.....	.....216,903	(22,819)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....112,129	.....	.....112,129	(9,186)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....102,718	.....	.....102,718	(11,647)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....66,695	.....	.....66,695	(4,750)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/11/2019....	07/05/2022....	32,258	12,516,240	388.....	.....	.....411,939	.....	.....382,978	.....	.....382,978	(28,961)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....61,667	.....	.....61,667	(6,852)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/11/2019....	07/08/2022....	37,642	14,641,461	388.97.....	.....	.....467,509	.....	.....430,658	.....	.....430,658	(36,851)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/11/2019....	07/08/2022....	72,946	28,290,639	387.83.....	.....	.....938,815	.....	.....873,084	.....	.....873,084	(65,731)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....75,225	.....	.....75,225	(9,522)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....151,027	.....	.....151,027	(16,033)	.....	.....	.....	.....	.....	3.....
Rainbow Call Options.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity/ Index	Credit Suisse Internationl E58DKGMJYYYYJLN8C3868....	07/16/2019....	07/15/2020....	41,056,180	41,056,180	3014.3.....	.....	.....1,693,157	.....	.....2,464,668	.....	.....2,464,668	771,511	.....	.....	.....	.....	.....	3.....
Rainbow Call Options.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity/ Index	Credit Suisse Internationl E58DKGMJYYYYJLN8C3868....	07/16/2019....	07/15/2020....	46,225,551	46,225,551	3014.3.....	.....	.....1,715,892	.....	.....2,431,274	.....	.....2,431,274	715,382	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/17/2019....	06/11/2021....	513	194,259	378.48.....	.....	.....6,831	.....	.....7,430	.....	.....7,430	599	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/17/2019....	06/18/2021....	1,083	417,937	385.8.....	.....	.....10,844	.....	.....11,167	.....	.....11,167	323	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/17/2019....	07/02/2021....	2,338	658,169	281.49.....	.....	.....14,216	.....	.....14,697	.....	.....14,697	481	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/17/2019....	07/06/2021....	3,748	1,051,319	280.52.....	.....	.....24,136	.....	.....25,348	.....	.....25,348	1,212	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/17/2019....	07/07/2021....	2,065	580,837	281.27.....	.....	.....12,741	.....	.....13,251	.....	.....13,251	510	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/17/2019....	07/08/2021....	1,436	403,925	281.23.....		8,905		9,251		9,251	346						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/17/2019....	07/09/2021....	907	257,204	283.72.....	.....	.....4,841	.....	.....4,863	.....	.....4,863	22	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/17/2019....	07/09/2021....	686	195,452	284.82.....	.....	.....3,424	.....	.....3,383	.....	.....3,383	(42)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/17/2019....	07/09/2021....	10,906	4,196,030	384.75.....	.....	.....115,820	.....	.....120,248	.....	.....120,248	4,428	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/17/2019....	07/12/2021....	13,708	5,304,297	386.96.....	.....	.....133,238	.....	.....135,919	.....	.....135,919	2,681	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/17/2019....	07/13/2021....	2,968	834,671	281.25.....	.....	.....18,430	.....	.....19,174	.....	.....19,174	745	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/17/2019....	07/13/2021....	9,137	3,543,364	387.82.....	.....	.....85,793	.....	.....86,830	.....	.....86,830	1,037	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/17/2019....	07/14/2021....	1,137	320,407	281.81.....	.....	.....6,845	.....	.....7,062	.....	.....7,062	218	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/17/2019....	07/14/2021....	5,107	1,981,350	387.95.....	.....	.....47,753	.....	.....48,259	.....	.....48,259	506	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/17/2019....	07/15/2021....	546	153,622	281.22.....	.....	.....3,409	.....	.....3,543	.....	.....3,543	134	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/17/2019....	07/15/2021....	3,954	1,539,633	389.34.....	.....	.....34,958	.....	.....34,823	.....	.....34,823	(135)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/17/2019....	07/16/2021....	746	209,108	280.2.....	.....	.....4,948	.....	.....5,205	.....	.....5,205	258	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/17/2019....	07/16/2021....	3,580	1,394,592	389.59.....	.....	.....31,322	.....	.....31,144	.....	.....31,144	(178)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/17/2019....	06/14/2022....	1,708	655,829	384.06.....	.....	.....24,402	.....	.....23,380	.....	.....23,380	(1,022)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/17/2019....	06/29/2022....	1,243	492,676	396.51.....	.....	.....12,065	.....	.....10,310	.....	.....10,310	(1,755)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/17/2019....	07/05/2022....	36,402	10,238,895	281.27.....	.....	.....316,337	.....	.....299,703	.....	.....299,703	(16,633)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/17/2019....	07/06/2022....	13,113	3,693,114	281.64.....	.....	.....112,246	.....	.....105,824	.....	.....105,824	(6,423)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/17/2019....	07/07/2022....	15,753	4,403,146	279.51.....	.....	.....147,922	.....	.....142,859	.....	.....142,859	(5,063)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/17/2019....	07/08/2022....	26,123	7,291,724	279.13.....	.....	.....249,475	.....	.....241,863	.....	.....241,863	(7,612)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/17/2019....	07/11/2022....	33,945	9,571,000	281.96.....	.....	.....287,171	.....	.....269,831	.....	.....269,831	(17,339)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/17/2019....	07/11/2022....	24,455	9,487,220	387.95.....	.....	.....314,244	.....	.....291,779	.....	.....291,779	(22,464)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/17/2019....	07/12/2022....	28,142	7,882,535	280.1.....	.....	.....258,342	.....	.....247,857	.....	.....247,857	(10,485)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/17/2019....	07/12/2022....	32,692	12,688,248	388.12.....		418,125		387,652		387,652	(30,473)						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	07/17/2019....	07/13/2022....	24,966	6,997,740	280.29.....	.....	.....227,441	.....	.....217,748	.....	.....217,748	(9,693)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	07/17/2019....	07/14/2022....	20,472	5,718,275	279.32.....	.....	.....194,690	.....	.....188,159	.....	.....188,159	(6,531)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	07/17/2019....	07/15/2022....	25,535	7,135,581	279.44.....	.....	.....241,564	.....	.....233,310	.....	.....233,310	(8,254)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	07/17/2019....	07/15/2022....	54,773	21,262,245	388.19.....	.....	.....700,544	.....	.....648,625	.....	.....648,625	(51,919)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	07/17/2019....	07/15/2022....	28,832	11,240,023	389.85.....	.....	.....350,305	.....	.....319,641	.....	.....319,641	(30,664)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....13,974	.....	.....13,974	5,192	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....36,326	.....	.....36,326	11,540	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....14,352	.....	.....14,352	1,954	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....184,595	.....	.....184,595	49,164	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....121,565	.....	.....121,565	32,238	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....39,568	.....	.....39,568	6,925	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....88,169	.....	.....88,169	20,222	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....94,110	.....	.....94,110	20,499	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....34,128	.....	.....34,128	5,041	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....122,990	.....	.....122,990	24,957	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....35,246	.....	.....35,246	4,901	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....36,092	.....	.....36,092	4,848	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....22,592	.....	.....22,592	3,460	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....50,708	.....	.....50,708	8,366	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....343,012	.....	.....343,012	56,266	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....157,713	.....	.....157,713	24,375	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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		13,345		13,345	2,030						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	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	.....	.....281,353	.....	.....281,353	39,038	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....126,220	.....	.....126,220	17,193	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....54,401	.....	.....54,401	7,079	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....170,061	.....	.....170,061	20,760	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....40,815	.....	.....40,815	4,962	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....175,570	.....	.....175,570	17,721	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....30,229	.....	.....30,229	3,328	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....249,733	.....	.....249,733	25,419	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....79,493	.....	.....79,493	5,135	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....91,186	.....	.....91,186	8,483	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....58,278	.....	.....58,278	1,417	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....210,617	.....	.....210,617	17,826	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....372,606	.....	.....372,606	27,837	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....256,186	.....	.....256,186	15,697	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....12,353	.....	.....12,353	(169)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....212,930	.....	.....212,930	1,496	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....190,804	.....	.....190,804	(394)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....174,864	.....	.....174,864	(5,328)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....244,004	.....	.....244,004	(4,359)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....167,015	.....	.....167,015	(6,857)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....242,967	.....	.....242,967	(2,774)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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		288,141		288,141	(316)						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	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	.....	.....367,711	.....	.....367,711	16,817	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....466,889	.....	.....466,889	25,621	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....485,230	.....	.....485,230	36,708	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....463,281	.....	.....463,281	37,614	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....618,500	.....	.....618,500	47,831	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....410,380	.....	.....410,380	20,072	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....671,346	.....	.....671,346	40,209	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....434,412	.....	.....434,412	20,682	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....425,936	.....	.....425,936	18,802	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....510,732	.....	.....510,732	33,269	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....403,128	.....	.....403,128	14,676	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....464,324	.....	.....464,324	17,295	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....518,747	.....	.....518,747	34,594	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....503,181	.....	.....503,181	35,330	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....426,981	.....	.....426,981	14,304	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....417,453	.....	.....417,453	12,969	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....377,074	.....	.....377,074	8,612	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....322,925	.....	.....322,925	1,902	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....283,222	.....	.....283,222	(3,627)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....235,899	.....	.....235,899	(6,841)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....226,280	.....	.....226,280	(6,800)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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		181,493		181,493	(17,458)						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	07/12/2022....	20,242	6,004,861	296.66.....	.....	.....203,633	.....	.....181,322	.....	.....181,322	(22,311)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	07/15/2022....	18,520	5,516,501	297.86.....	.....	.....177,308	.....	.....157,253	.....	.....157,253	(20,055)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	07/18/2022....	9,486	2,820,214	297.31.....	.....	.....93,173	.....	.....82,802	.....	.....82,802	(10,371)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/09/2020....	305	115,162	377.47.....	.....	.....3,155	.....	.....3,628	.....	.....3,628	473	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/09/2020....	.....	.....	410.07.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/10/2020....	13,532	3,722,617	275.09.....	.....	.....77,405	.....	.....87,647	.....	.....87,647	10,242	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/10/2020....	6,716	1,842,720	274.38.....	.....	.....38,818	.....	.....44,386	.....	.....44,386	5,568	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/10/2020....	15,628	4,294,363	274.79.....	.....	.....91,891	.....	.....104,483	.....	.....104,483	12,592	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/10/2020....	12,113	4,618,403	381.28.....	.....	.....105,867	.....	.....114,372	.....	.....114,372	8,505	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/10/2020....	25,387	9,666,635	380.77.....	.....	.....227,214	.....	.....247,770	.....	.....247,770	20,556	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/10/2020....	.....	.....	291.23.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/10/2020....	.....	.....	289.07.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/10/2020....	.....	.....	291.22.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/10/2020....	.....	.....	416.85.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/10/2020....	.....	.....	418.35.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/13/2020....	10,969	3,012,956	274.69.....	.....	.....64,605	.....	.....73,652	.....	.....73,652	9,047	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/13/2020....	6,972	2,655,708	380.91.....	.....	.....62,190	.....	.....67,686	.....	.....67,686	5,496	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/13/2020....	.....	.....	417.47.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/13/2020....	.....	.....	290.9.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/14/2020....	11,202	3,076,026	274.59.....	.....	.....62,621	.....	.....71,302	.....	.....71,302	8,681	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/14/2020....	1,602	610,335	380.9.....	.....	.....12,707	.....	.....14,094	.....	.....14,094	1,387	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/14/2020....	.....	.....	288.6.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/14/2020....			403.51.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/15/2020....	1,659	456,585	275.3.....		7,712		8,470		8,470	758						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/15/2020....	7,269	2,772,841	381.47.....		62,875		67,934		67,934	5,059						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/15/2020....			417.3.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/15/2020....			285.64.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/16/2020....	11,519	4,390,693	381.17.....		101,828		110,235		110,235	8,407						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/16/2020....			417.88.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/17/2020....	7,544	2,071,470	274.6.....		46,242		52,695		52,695	6,452						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/17/2020....	7,429	2,032,545	273.61.....		47,023		54,507		54,507	7,484						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/17/2020....	6,132	1,680,498	274.04.....		39,492		45,419		45,419	5,927						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/17/2020....	11,933	4,537,306	380.22.....		110,026		121,256		121,256	11,231						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/17/2020....	12,721	4,842,212	380.66.....		114,231		125,152		125,152	10,921						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/17/2020....	13,079	4,974,245	380.33.....		120,586		132,408		132,408	11,822						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/17/2020....			292.45.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/17/2020....			292.3.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/17/2020....			416.51.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/17/2020....			415.15.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/17/2020....			289.92.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/17/2020....			414.63.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/20/2020....	5,190	1,424,234	274.43.....		32,799		37,479		37,479	4,679						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/20/2020....	6,395	2,432,295	380.32.....		57,750		63,914		63,914	6,164						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/20/2020....			412.12.....		(0)											3.....

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/20/2020....	.....	.....	293.18.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/21/2020....	6,103	1,673,231	274.16.....	.....	.....37,839	.....	.....43,338	.....	.....43,338	5,498	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/21/2020....	1,164	442,824	380.41.....	.....	.....10,011	.....	.....11,129	.....	.....11,129	1,118	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/21/2020....	.....	.....	406.89.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/21/2020....	.....	.....	290.86.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/22/2020....	964	265,236	275.13.....	.....	.....4,570	.....	.....5,017	.....	.....5,017	448	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/22/2020....	7,410	2,822,836	380.93.....	.....	.....66,619	.....	.....72,485	.....	.....72,485	5,865	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/22/2020....	.....	.....	417.37.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/22/2020....	.....	.....	285.59.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2019....	06/15/2021....	1,164	443,328	381.01.....	.....	.....14,754	.....	.....15,066	.....	.....15,066	312	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2019....	06/29/2021....	779	300,081	385.06.....	.....	.....8,518	.....	.....8,404	.....	.....8,404	(114)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2019....	07/01/2021....	397	154,104	388.28.....	.....	.....3,810	.....	.....3,646	.....	.....3,646	(164)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2019....	07/16/2021....	10,616	4,112,004	387.33.....	.....	.....107,224	.....	.....103,663	.....	.....103,663	(3,561)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2019....	07/16/2021....	7,441	2,865,864	385.16.....	.....	.....81,997	.....	.....80,839	.....	.....80,839	(1,158)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2019....	07/19/2021....	427	119,584	279.88.....	.....	.....3,162	.....	.....3,055	.....	.....3,055	(107)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2019....	07/19/2021....	11,626	4,520,007	388.77.....	.....	.....110,916	.....	.....105,818	.....	.....105,818	(5,098)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2019....	07/20/2021....	2,329	652,402	280.08.....	.....	.....17,074	.....	.....16,438	.....	.....16,438	(636)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2019....	07/20/2021....	5,511	2,146,177	389.44.....	.....	.....51,197	.....	.....48,501	.....	.....48,501	(2,695)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2019....	07/21/2021....	603	167,456	277.81.....	.....	.....5,009	.....	.....4,960	.....	.....4,960	(49)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2019....	07/21/2021....	7,531	2,887,657	383.43.....	.....	.....89,093	.....	.....89,133	.....	.....89,133	40	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2019....	07/22/2021....	1,969	551,978	280.32.....	.....	.....14,276	.....	.....13,688	.....	.....13,688	(588)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2019....	07/22/2021....	3,554	1,384,908	389.7.....		32,730		30,912		30,912	(1,818)						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2019....	07/23/2021....	1,584	445,744	281.34.....	.....	.....10,853	.....	.....10,262	.....	.....10,262	(591)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2019....	07/23/2021....	2,296	892,200	388.66.....	.....	.....22,106	.....	.....21,083	.....	.....21,083	(1,024)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2019....	07/15/2022....	26,339	10,273,461	390.05.....	.....	.....331,079	.....	.....289,666	.....	.....289,666	(41,413)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2019....	07/18/2022....	60,637	16,952,286	279.57.....	.....	.....613,040	.....	.....551,019	.....	.....551,019	(62,021)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2019....	07/18/2022....	30,627	11,900,559	388.57.....	.....	.....403,352	.....	.....357,867	.....	.....357,867	(45,485)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2019....	07/19/2022....	16,098	4,505,605	279.89.....	.....	.....160,656	.....	.....143,873	.....	.....143,873	(16,783)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2019....	07/19/2022....	30,661	11,854,665	386.64.....	.....	.....428,330	.....	.....386,421	.....	.....386,421	(41,910)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2019....	07/20/2022....	16,417	4,622,716	281.58.....	.....	.....152,679	.....	.....133,924	.....	.....133,924	(18,755)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2019....	07/21/2022....	27,951	7,854,672	281.02.....	.....	.....266,369	.....	.....235,221	.....	.....235,221	(31,148)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2019....	07/22/2022....	27,340	7,652,781	279.91.....	.....	.....273,128	.....	.....244,418	.....	.....244,418	(28,710)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2019....	07/22/2022....	57,115	22,203,954	388.76.....	.....	.....749,917	.....	.....663,693	.....	.....663,693	(86,224)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/24/2019....	07/22/2022....	27,802	10,798,301	388.4.....	.....	.....368,933	.....	.....327,678	.....	.....327,678	(41,255)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019....	06/29/2021....	323	123,778	383.44.....	.....	.....3,738	.....	.....3,764	.....	.....3,764	26	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019....	06/30/2021....	582	225,769	388.04.....	.....	.....5,591	.....	.....5,407	.....	.....5,407	(184)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019....	07/06/2021....	277	105,575	381.59.....	.....	.....3,456	.....	.....3,532	.....	.....3,532	76	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019....	07/08/2021....	389	150,835	388.18.....	.....	.....3,738	.....	.....3,610	.....	.....3,610	(128)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019....	07/13/2021....	700	271,888	388.25.....	.....	.....6,744	.....	.....6,511	.....	.....6,511	(232)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019....	07/16/2021....	391	150,401	384.45.....	.....	.....4,405	.....	.....4,398	.....	.....4,398	(7)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019....	07/23/2021....	2,152	608,953	282.96.....	.....	.....12,826	.....	.....12,398	.....	.....12,398	(428)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019....	07/23/2021....	421	165,492	393.26.....	.....	.....3,308	.....	.....3,030	.....	.....3,030	(277)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019....	07/23/2021....	19,401	7,555,843	389.46.....	.....	.....179,264	.....	.....171,020	.....	.....171,020	(8,243)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019....	07/23/2021....	7,954	3,074,344	386.53.....		82,878		81,258		81,258	(1,619)						3.....

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019....	07/26/2021....	4,436	1,734,028	390.87.....	.....	.....38,729	.....	.....36,441	.....	.....36,441	(2,288)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019....	07/27/2021....	8,727	2,422,321	277.58.....	.....	.....70,860	.....	.....73,179	.....	.....73,179	2,319	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019....	07/27/2021....	7,207	2,809,834	389.9.....	.....	.....65,580	.....	.....62,330	.....	.....62,330	(3,250)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019....	07/28/2021....	9,013	2,517,736	279.34.....	.....	.....66,427	.....	.....67,326	.....	.....67,326	899	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019....	07/28/2021....	4,312	1,658,103	384.51.....	.....	.....48,858	.....	.....48,739	.....	.....48,739	(118)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019....	07/29/2021....	1,209	340,838	281.95.....	.....	.....7,688	.....	.....7,537	.....	.....7,537	(151)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019....	07/29/2021....	3,910	1,524,994	390.05.....	.....	.....35,461	.....	.....33,613	.....	.....33,613	(1,848)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019....	07/22/2022....	705	277,709	393.98.....	.....	.....7,817	.....	.....6,622	.....	.....6,622	(1,195)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019....	07/22/2022....	22,376	8,768,919	391.89.....	.....	.....265,155	.....	.....229,265	.....	.....229,265	(35,890)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019....	07/25/2022....	59,653	16,747,656	280.75.....	.....	.....557,162	.....	.....510,509	.....	.....510,509	(46,652)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019....	07/25/2022....	30,306	11,847,016	390.91.....	.....	.....370,645	.....	.....323,736	.....	.....323,736	(46,909)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019....	07/26/2022....	16,537	4,688,447	283.51.....	.....	.....137,258	.....	.....121,506	.....	.....121,506	(15,752)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019....	07/26/2022....	41,374	16,118,596	389.58.....	.....	.....527,522	.....	.....466,426	.....	.....466,426	(61,097)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019....	07/27/2022....	23,662	6,665,684	281.71.....	.....	.....212,480	.....	.....192,353	.....	.....192,353	(20,128)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019....	07/28/2022....	25,180	7,044,217	279.75.....	.....	.....246,013	.....	.....227,682	.....	.....227,682	(18,331)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019....	07/29/2022....	27,896	7,930,531	284.29.....	.....	.....224,283	.....	.....196,377	.....	.....196,377	(27,906)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/30/2019....	07/29/2022....	60,396	23,584,474	390.5.....	.....	.....750,113	.....	.....657,293	.....	.....657,293	(92,821)	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	08/02/2019....	07/09/2020....	873	510,442	584.98.....	.....	.....11,536	.....	.....28,240	.....	.....28,240	16,704	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	08/02/2019....	07/09/2020....	.....	.....	634.06.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	08/02/2019....	07/17/2020....	989	580,337	586.75.....	.....	.....11,958	.....	.....28,438	.....	.....28,438	16,480	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	08/02/2019....	07/17/2020....	.....	.....	629.92.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/02/2019....	07/23/2020....	16,259	6,215,657	382.29.....		114,789		145,236		145,236	30,447						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/02/2019....	07/23/2020.....	.....	.....	419.35.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/02/2019....	07/24/2020.....	59,435	22,716,502	382.21.....	.....	.....421,986	.....	.....533,998	.....	.....533,998	112,013	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/02/2019....	07/24/2020.....	.....	.....	418.81.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/02/2019....	07/27/2020.....	9,336	3,569,884	382.38.....	.....	.....65,819	.....	.....83,138	.....	.....83,138	17,320	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/02/2019....	07/27/2020.....	.....	.....	418.69.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/02/2019....	07/28/2020.....	1,291	493,805	382.4.....	.....	.....8,600	.....	.....10,883	.....	.....10,883	2,282	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/02/2019....	07/28/2020.....	.....	.....	408.55.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/02/2019....	07/29/2020.....	10,772	4,125,145	382.94.....	.....	.....74,006	.....	.....92,690	.....	.....92,690	18,684	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/02/2019....	07/29/2020.....	.....	.....	420.41.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/02/2019....	07/30/2020.....	17,015	6,513,061	382.79.....	.....	.....118,252	.....	.....148,050	.....	.....148,050	29,798	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/02/2019....	07/30/2020.....	.....	.....	419.98.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	08/02/2019....	07/31/2020.....	955	559,801	585.94.....	.....	.....11,732	.....	.....27,256	.....	.....27,256	15,524	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/02/2019....	07/31/2020.....	24,012	9,178,167	382.24.....	.....	.....172,403	.....	.....217,227	.....	.....217,227	44,824	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/02/2019....	07/31/2020.....	25,937	9,882,008	381.....	.....	.....199,715	.....	.....255,315	.....	.....255,315	55,600	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/02/2019....	07/31/2020.....	.....	.....	418.34.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/02/2019....	07/31/2020.....	.....	.....	419.21.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	08/02/2019....	07/31/2020.....	.....	.....	627.91.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/06/2019....	07/09/2021....	3,827	1,124,967	293.97.....	.....	.....28,201	.....	.....32,936	.....	.....32,936	4,735	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/06/2019....	07/16/2021.....	373	143,980	385.85.....	.....	.....3,149	.....	.....3,920	.....	.....3,920	771	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/06/2019....	07/22/2021....	2,810	831,216	295.82.....	.....	.....18,921	.....	.....21,808	.....	.....21,808	2,887	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/06/2019....	07/29/2021.....	328	128,231	390.59.....	.....	.....2,275	.....	.....2,744	.....	.....2,744	469	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/06/2019....	07/29/2021.....	3,342	994,139	297.47.....		20,634		23,495		23,495	2,861						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	08/06/2019....	07/30/2021....	17,926	6,957,692	388.13.....	.....	.....138,928	.....	.....170,110	.....	.....170,110	31,182	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	08/06/2019....	08/02/2021....	12,034	4,651,428	386.52.....	.....	.....100,244	.....	.....123,958	.....	.....123,958	23,714	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	08/06/2019....	08/03/2021....	4,254	1,634,847	384.31.....	.....	.....38,966	.....	.....48,732	.....	.....48,732	9,766	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	08/06/2019....	08/04/2021....	3,924	1,516,140	386.38.....	.....	.....32,961	.....	.....40,756	.....	.....40,756	7,795	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	08/06/2019....	08/05/2021....	7,037	2,706,995	384.7.....	.....	.....63,611	.....	.....79,246	.....	.....79,246	15,635	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....19,101	.....	.....19,101	2,134	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....42,198	.....	.....42,198	1,408	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....40,831	.....	.....40,831	318	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....28,406	.....	.....28,406	(697)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....26,261	.....	.....26,261	(284)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	08/06/2019....	07/19/2022....	2,109	802,792	380.73.....	.....	.....29,710	.....	.....33,074	.....	.....33,074	3,364	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....84,241	.....	.....84,241	1,316	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....23,816	.....	.....23,816	(552)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....178,785	.....	.....178,785	3,512	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....73,873	.....	.....73,873	1,181	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	08/06/2019....	07/25/2022....	1,009	396,510	392.86.....	.....	.....9,669	.....	.....9,955	.....	.....9,955	286	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....83,986	.....	.....83,986	1,066	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	08/06/2019....	07/29/2022....	22,422	8,774,444	391.33.....	.....	.....226,912	.....	.....235,987	.....	.....235,987	9,075	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97...	08/06/2019....	07/29/2022....	30,722	11,957,376	389.21.....	.....	.....333,336	.....	.....351,977	.....	.....351,977	18,642	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....61,182	.....	.....61,182	1,141	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....98,856	.....	.....98,856	863	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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		31,215		31,215	426						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/06/2019....	08/01/2022....	23,453	9,105,776	388.26.....		262,671		279,343		279,343	16,672						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/06/2019....	08/02/2022....	31,149	12,049,014	386.82.....		365,688		392,413		392,413	26,725						3.....
NYSE Zebra Edge Index Call Options	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		119,984		119,984	(499)						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/06/2019....	08/05/2022....	33,665	12,931,117	384.11.....		431,587		470,149		470,149	38,562						3.....
NYSE Zebra Edge Index Call Options	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		96,363		96,363	1,295						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	07/24/2020....	4,983	1,377,625	276.46.....		25,464		30,141		30,141	4,677						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	07/24/2020....	4,812	1,325,516	275.46.....		24,878		29,837		29,837	4,959						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	07/24/2020....	5,101	1,406,550	275.72.....		26,935		32,296		32,296	5,361						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	07/24/2020....			290.88.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	07/24/2020....			293.07.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	07/24/2020....			295.06.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	07/27/2020....	9,831	2,713,245	275.98.....		51,909		61,995		61,995	10,086						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	07/27/2020....			294.32.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	07/28/2020....	9,166	2,530,016	276.03.....		48,212		57,536		57,536	9,324						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	07/28/2020....			294.32.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	07/29/2020....	1,924	531,673	276.31.....		8,005		9,144		9,144	1,140						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	07/29/2020....			286.74.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	07/31/2020....	10,682	2,950,674	276.24.....		55,971		66,414		66,414	10,442						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	07/31/2020....	6,724	1,847,899	274.81.....		35,571		42,697		42,697	7,125						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	07/31/2020....	8,953	2,456,737	274.39.....		51,124		62,009		62,009	10,885						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	07/31/2020....			289.21.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	07/31/2020....			290.71.....		(0)											3.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	07/31/2020....	.....	295.....	.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	08/03/2020....	6,050	1,660,802	274.5.....	.....	.....34,184	.....	.....41,452	.....	.....41,452	7,268	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	08/03/2020....	.....	.....	290.7.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	08/04/2020....	6,387	1,753,080	274.46.....	.....	.....36,153	.....	.....43,773	.....	.....43,773	7,620	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	08/04/2020....	.....	.....	290.54.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	08/07/2020....	6,765	1,850,370	273.53.....	.....	.....40,656	.....	.....49,654	.....	.....49,654	8,998	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	08/07/2020....	.....	.....	289.57.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/09/2019....	07/30/2021....	8,713	2,458,960	282.23.....	.....	.....50,185	.....	.....53,291	.....	.....53,291	3,106	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/09/2019....	08/03/2021....	7,698	2,129,720	276.66.....	.....	.....61,353	.....	.....68,765	.....	.....68,765	7,413	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/09/2019....	08/04/2021....	590	162,939	276.22.....	.....	.....4,819	.....	.....5,420	.....	.....5,420	601	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/09/2019....	08/06/2021....	506	141,339	279.16.....	.....	.....3,519	.....	.....3,853	.....	.....3,853	335	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/09/2019....	08/06/2021....	1,711	474,375	277.19.....	.....	.....13,280	.....	.....14,809	.....	.....14,809	1,529	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/09/2019....	08/06/2021....	6,278	2,433,693	387.64.....	.....	.....56,504	.....	.....61,397	.....	.....61,397	4,893	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/09/2019....	08/06/2021....	15,759	6,087,087	386.26.....	.....	.....150,184	.....	.....164,867	.....	.....164,867	14,683	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/09/2019....	08/01/2022....	58,730	16,540,751	281.64.....	.....	.....501,555	.....	.....480,533	.....	.....480,533	(21,022)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/09/2019....	08/01/2022....	338	132,149	391.54.....	.....	.....3,733	.....	.....3,528	.....	.....3,528	(205)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/09/2019....	08/02/2022....	21,801	6,156,331	282.39.....	.....	.....180,293	.....	.....171,243	.....	.....171,243	(9,050)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/09/2019....	08/03/2022....	32,006	8,980,973	280.6.....	.....	.....286,457	.....	.....277,364	.....	.....277,364	(9,093)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/09/2019....	08/03/2022....	648	250,572	386.84.....	.....	.....8,330	.....	.....8,158	.....	.....8,158	(172)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/09/2019....	08/04/2022....	28,280	7,939,811	280.76.....	.....	.....251,689	.....	.....243,068	.....	.....243,068	(8,621)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/09/2019....	08/05/2022....	28,105	7,818,602	278.19.....	.....	.....279,085	.....	.....276,716	.....	.....276,716	(2,369)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/09/2019....	08/05/2022....	720	276,312	383.9.....		10,141		10,130		10,130	(12)						3.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/09/2019....	08/05/2022....	50,940	19,654,215	385.83.....	.....	.....676,994	.....	.....667,185	.....	.....667,185	(9,808)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/09/2019....	08/05/2022....	27,834	10,827,720	389.01.....	.....	.....334,844	.....	.....322,562	.....	.....322,562	(12,282)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/09/2019....	08/08/2022....	67,328	19,003,925	282.26.....	.....	.....561,513	.....	.....534,395	.....	.....534,395	(27,118)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/09/2019....	08/08/2022....	15,912	6,172,284	387.89.....	.....	.....198,588	.....	.....192,929	.....	.....192,929	(5,658)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/15/2019....	06/29/2021....	240	91,682	382.39.....	.....	.....2,546	.....	.....2,937	.....	.....2,937	391	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/15/2019....	07/20/2021....	1,500	584,456	389.65.....	.....	.....11,895	.....	.....13,058	.....	.....13,058	1,164	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/15/2019....	07/29/2021....	1,509	591,696	392.21.....	.....	.....10,787	.....	.....11,574	.....	.....11,574	787	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/09/2021....	8,674	3,361,438	387.52.....	.....	.....76,940	.....	.....85,542	.....	.....85,542	8,602	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/10/2021....	4,465	1,256,519	281.39.....	.....	.....27,060	.....	.....29,280	.....	.....29,280	2,219	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/10/2021....	8,689	3,359,090	386.6.....	.....	.....80,198	.....	.....89,691	.....	.....89,691	9,493	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/11/2021....	1,401	394,810	281.82.....	.....	.....8,294	.....	.....8,920	.....	.....8,920	627	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/11/2021....	3,065	1,176,738	383.9.....	.....	.....31,664	.....	.....35,979	.....	.....35,979	4,315	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/12/2021....	3,102	867,328	279.6.....	.....	.....20,939	.....	.....23,027	.....	.....23,027	2,089	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/12/2021....	5,177	1,993,792	385.16.....	.....	.....50,885	.....	.....57,321	.....	.....57,321	6,436	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/13/2021....	3,140	885,874	282.13.....	.....	.....18,275	.....	.....19,594	.....	.....19,594	1,319	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/13/2021....	1,323	366,715	277.13.....	.....	.....10,282	.....	.....11,545	.....	.....11,545	1,263	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/13/2021....	7,592	2,965,517	390.6.....	.....	.....59,295	.....	.....64,325	.....	.....64,325	5,030	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/13/2021....	10,014	3,876,127	387.06.....	.....	.....91,030	.....	.....101,313	.....	.....101,313	10,283	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/15/2019....	07/19/2022....	187	75,831	404.71.....	.....	.....1,285	.....	.....1,086	.....	.....1,086	(199)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/15/2019....	07/26/2022....	547	214,782	393.....	.....	.....5,656	.....	.....5,362	.....	.....5,362	(294)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/05/2022....	436	165,189	379.04.....	.....	.....7,008	.....	.....7,294	.....	.....7,294	286	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/08/2022....	416	162,177	390.13.....		4,764		4,617		4,617	(147)						3.....

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/09/2022....	28,199	7,924,678	281.03.....	.....	.....247,303	.....	.....239,480	.....	.....239,480	(7,822)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/09/2022....	54,172	21,045,432	388.49.....	.....	.....654,402	.....	.....642,015	.....	.....642,015	(12,388)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/10/2022....	20,570	5,777,361	280.87.....	.....	.....181,835	.....	.....176,289	.....	.....176,289	(5,546)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/11/2022....	22,760	6,425,791	282.33.....	.....	.....188,907	.....	.....180,229	.....	.....180,229	(8,678)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/12/2022....	28,470	8,077,432	283.72.....	.....	.....222,349	.....	.....208,749	.....	.....208,749	(13,599)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/12/2022....	106,335	41,239,006	387.82.....	.....	.....1,315,369	.....	.....1,295,121	.....	.....1,295,121	(20,248)	.....	.....	.....	.....	.....	3.....
Rainbow Call Options.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity/ Index	Goldman Sachs & Co	FOR8UP27PHTHYVLBNG30..	08/16/2019....	08/14/2020....	50,516,745	50,516,745	2847.6.....	.....	.....2,838,081	.....	.....5,366,171	.....	.....5,366,171	2,528,090	.....	.....	.....	.....	.....	3.....
Rainbow Call Options.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity/ Index	Credit Suisse International	E58DKGMJYYYJLN8C3868....	08/16/2019....	08/14/2020....	51,452,523	51,452,523	2847.6.....	.....	.....2,741,905	.....	.....5,613,140	.....	.....5,613,140	2,871,235	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	07/29/2020....	269	102,756	381.92.....	.....	.....1,881	.....	.....2,171	.....	.....2,171	290	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	07/29/2020....	.....	.....	402.83.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	07/31/2020....	15,187	5,761,519	379.37.....	.....	.....139,569	.....	.....165,799	.....	.....165,799	26,230	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	07/31/2020....	.....	.....	416.28.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/03/2020....	4,957	1,880,593	379.35.....	.....	.....45,658	.....	.....54,263	.....	.....54,263	8,605	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/03/2020....	.....	.....	415.94.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/05/2020....	14,889	5,606,869	376.58.....	.....	.....157,971	.....	.....192,043	.....	.....192,043	34,072	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/05/2020....	.....	.....	413.18.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/06/2020....	15,480	5,841,269	377.35.....	.....	.....158,357	.....	.....191,204	.....	.....191,204	32,846	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/06/2020....	.....	.....	413.92.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/07/2020....	4,244	1,165,998	274.75.....	.....	.....25,124	.....	.....28,645	.....	.....28,645	3,521	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/07/2020....	4,713	1,294,510	274.64.....	.....	.....27,291	.....	.....31,130	.....	.....31,130	3,838	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/07/2020....	23,905	9,061,702	379.07.....	.....	.....225,186	.....	.....267,499	.....	.....267,499	42,313	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/07/2020....	38,146	14,490,037	379.86.....		344,837		406,308		406,308	61,471						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/07/2020....	.....	.....	289.86.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/07/2020....	.....	.....	416.95.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/07/2020....	.....	.....	416.34.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/07/2020....	.....	.....	291.1.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/10/2020....	6,828	1,876,244	274.79.....	.....	.....38,236	.....	.....43,275	.....	.....43,275	5,039	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/10/2020....	8,888	3,371,046	379.29.....	.....	.....81,234	.....	.....96,521	.....	.....96,521	15,286	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/10/2020....	.....	.....	412.02.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/10/2020....	.....	.....	289.05.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/11/2020....	3,318	911,587	274.72.....	.....	.....18,881	.....	.....21,425	.....	.....21,425	2,545	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/11/2020....	405	153,822	379.6.....	.....	.....3,303	.....	.....3,891	.....	.....3,891	588	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/11/2020....	.....	.....	402.38.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/11/2020....	.....	.....	289.38.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/12/2020....	1,115	306,601	274.86.....	.....	.....5,455	.....	.....6,011	.....	.....6,011	556	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/12/2020....	12,065	4,577,702	379.43.....	.....	.....111,960	.....	.....132,449	.....	.....132,449	20,489	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/12/2020....	.....	.....	285.63.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/12/2020....	.....	.....	416.43.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/13/2020....	17,709	6,739,785	380.59.....	.....	.....155,129	.....	.....181,160	.....	.....181,160	26,031	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/13/2020....	.....	.....	417.9.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/14/2020....	17,100	4,695,155	274.57.....	.....	.....100,206	.....	.....113,819	.....	.....113,819	13,613	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/14/2020....	18,771	7,109,971	378.77.....	.....	.....178,702	.....	.....212,772	.....	.....212,772	34,071	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/14/2020....	36,498	13,860,876	379.77.....	.....	.....333,592	.....	.....392,588	.....	.....392,588	58,995	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/14/2020....			289.84.....		(0)											3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/14/2020....	.....	.....	413.44.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/14/2020....	.....	.....	416.46.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/17/2020....	9,320	2,563,946	275.1.....	53,963	.....	.....60,919	.....	.....60,919	.....	.....6,956	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/17/2020....	5,793	2,201,731	380.04.....	51,793	.....	.....60,964	.....	.....60,964	.....	.....9,171	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/17/2020....	.....	.....	414.67.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/17/2020....	.....	.....	291.15.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/18/2020....	7,909	2,175,318	275.06.....	46,028	.....	.....51,948	.....	.....51,948	.....	.....5,920	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/18/2020....	154	58,336	379.89.....	1,230	.....	.....1,439	.....	.....1,439	.....	.....209	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/18/2020....	.....	.....	291.17.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/18/2020....	.....	.....	402.15.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....25,327	.....	.....25,327	.....	.....(1,958)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/21/2019....	08/06/2021....	577	219,694	380.62.....	7,400	.....	.....7,830	.....	.....7,830	.....	.....430	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....20,248	.....	.....20,248	.....	.....(1,677)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....41,984	.....	.....41,984	.....	.....(3,852)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/21/2019....	08/13/2021....	10,321	4,028,738	390.34.....	90,000	.....	.....88,623	.....	.....88,623	.....	.....(1,377)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....19,659	.....	.....19,659	.....	.....(1,964)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/21/2019....	08/16/2021....	6,718	2,596,684	386.52.....	68,793	.....	.....69,928	.....	.....69,928	.....	.....1,135	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/21/2019....	08/17/2021....	4,278	1,656,146	387.12.....	42,781	.....	.....43,290	.....	.....43,290	.....	.....509	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/21/2019....	08/18/2021....	4,351	1,674,889	384.97.....	47,510	.....	.....48,812	.....	.....48,812	.....	.....1,302	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/21/2019....	08/19/2021....	4,348	1,680,701	386.52.....	44,657	.....	.....45,358	.....	.....45,358	.....	.....701	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....20,481	.....	.....20,481	.....	.....(2,692)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/21/2019....	08/20/2021....	3,128	1,221,781	390.61.....	27,150		26,658		26,658		(492)						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/21/2019....	08/20/2021....	160	48,466	302.08.....	.....	.....963	.....	.....845	.....	.....845	(118)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....36,528	.....	.....36,528	(5,961)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....30,967	.....	.....30,967	(5,360)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....32,125	.....	.....32,125	(6,788)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....41,812	.....	.....41,812	(7,573)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....45,796	.....	.....45,796	(8,798)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....47,677	.....	.....47,677	(9,820)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....70,303	.....	.....70,303	(11,417)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....99,040	.....	.....99,040	(18,056)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/21/2019....	08/12/2022....	1,861	731,590	393.07.....	.....	.....21,013	.....	.....18,395	.....	.....18,395	(2,619)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....109,082	.....	.....109,082	(20,958)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....30,982	.....	.....30,982	(4,911)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....30,200	.....	.....30,200	(5,083)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/21/2019....	08/15/2022....	24,045	9,344,825	388.64.....	.....	.....312,344	.....	.....284,147	.....	.....284,147	(28,197)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....58,770	.....	.....58,770	(8,810)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/21/2019....	08/16/2022....	41,036	15,876,019	386.88.....	.....	.....563,014	.....	.....519,117	.....	.....519,117	(43,898)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....44,735	.....	.....44,735	(8,528)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/21/2019....	08/18/2022....	3,899	1,533,256	393.2.....	.....	.....44,025	.....	.....38,470	.....	.....38,470	(5,554)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/21/2019....	08/19/2022....	67,467	26,258,975	389.21.....	.....	.....863,582	.....	.....781,267	.....	.....781,267	(82,315)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....91,035	.....	.....91,035	(16,853)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....36,922	.....	.....36,922	(8,121)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/17/2021....	1,881	527,290	280.33.....		13,543		13,345		13,345	(198)						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/18/2021....	1,074	301,497	280.82.....	.....	.....7,526	.....	.....7,372	.....	.....7,372	(154)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/19/2021....	909	251,856	276.95.....	.....	.....7,903	.....	.....8,054	.....	.....8,054	151	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/20/2021....	1,467	410,818	280.03.....	.....	.....10,783	.....	.....10,645	.....	.....10,645	(138)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/20/2021....	2,329	660,147	283.45.....	.....	.....14,044	.....	.....13,308	.....	.....13,308	(736)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/20/2021....	13,963	5,400,861	386.8.....	.....	.....139,071	.....	.....143,808	.....	.....143,808	4,737	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/23/2021....	4,725	1,825,695	386.41.....	.....	.....47,862	.....	.....49,694	.....	.....49,694	1,832	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/24/2021....	5,992	1,695,055	282.9.....	.....	.....37,448	.....	.....35,759	.....	.....35,759	(1,689)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/24/2021....	3,113	1,196,421	384.37.....	.....	.....34,271	.....	.....36,052	.....	.....36,052	1,781	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/25/2021....	5,164	1,434,906	277.85.....	.....	.....42,916	.....	.....43,375	.....	.....43,375	459	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/25/2021....	6,324	2,441,487	386.04.....	.....	.....65,205	.....	.....67,797	.....	.....67,797	2,592	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/26/2021....	3,262	909,385	278.82.....	.....	.....25,734	.....	.....25,750	.....	.....25,750	17	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/26/2021....	7,998	3,117,845	389.81.....	.....	.....70,626	.....	.....71,371	.....	.....71,371	746	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	07/08/2022....	950	362,329	381.27.....	.....	.....14,930	.....	.....14,562	.....	.....14,562	(368)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/01/2022....	198	77,634	392.41.....	.....	.....2,230	.....	.....1,996	.....	.....1,996	(234)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/08/2022....	272	109,075	400.32.....	.....	.....2,370	.....	.....1,968	.....	.....1,968	(403)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/15/2022....	50,635	14,281,180	282.04.....	.....	.....462,807	.....	.....408,304	.....	.....408,304	(54,503)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/15/2022....	1,089	427,197	392.19.....	.....	.....12,472	.....	.....11,179	.....	.....11,179	(1,293)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/16/2022....	17,701	5,016,707	283.42.....	.....	.....152,579	.....	.....132,306	.....	.....132,306	(20,273)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/17/2022....	7,831	2,214,111	282.74.....	.....	.....69,538	.....	.....60,825	.....	.....60,825	(8,714)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/18/2022....	16,549	4,684,429	283.07.....	.....	.....144,966	.....	.....126,266	.....	.....126,266	(18,700)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/19/2022....	29,916	8,513,270	284.57.....	.....	.....245,612	.....	.....209,907	.....	.....209,907	(35,705)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/19/2022....	22,997	8,959,358	389.58.....	.....	.....286,779	.....	.....262,481	.....	.....262,481	(24,298)	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/22/2022....	43,008	12,262,954	285.13.....	.....	.....344,926	.....	.....292,821	.....	.....292,821	(52,106)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/22/2022....	21,571	8,401,473	389.48.....	.....	.....270,069	.....	.....247,563	.....	.....247,563	(22,506)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/23/2022....	15,966	4,564,143	285.87.....	.....	.....124,054	.....	.....104,225	.....	.....104,225	(19,829)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/23/2022....	25,425	9,787,442	384.95.....	.....	.....365,869	.....	.....346,817	.....	.....346,817	(19,053)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/24/2022....	8,073	2,306,553	285.7.....	.....	.....63,214	.....	.....53,259	.....	.....53,259	(9,956)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/25/2022....	14,528	4,142,759	285.15.....	.....	.....116,663	.....	.....98,978	.....	.....98,978	(17,685)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/26/2022....	18,422	5,183,326	281.36.....	.....	.....174,460	.....	.....154,991	.....	.....154,991	(19,469)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/26/2022....	40,345	15,638,005	387.61.....	.....	.....536,988	.....	.....498,636	.....	.....498,636	(38,352)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/14/2020....	648	246,539	380.25.....	.....	.....6,471	.....	.....6,794	.....	.....6,794	324	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/14/2020....	.....	.....	418.22.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/19/2020....	14,686	5,590,848	380.69.....	.....	.....143,483	.....	.....149,949	.....	.....149,949	6,466	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/19/2020....	.....	.....	417.7.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/20/2020....	20,492	7,801,232	380.7.....	.....	.....200,410	.....	.....209,350	.....	.....209,350	8,941	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/20/2020....	.....	.....	417.86.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/21/2020....	6,969	1,925,978	276.36.....	.....	.....42,581	.....	.....41,437	.....	.....41,437	(1,144)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/21/2020....	7,287	2,008,288	275.59.....	.....	.....46,565	.....	.....46,025	.....	.....46,025	(541)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/21/2020....	3,078	847,212	275.26.....	.....	.....19,514	.....	.....19,399	.....	.....19,399	(115)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/21/2020....	26,963	10,291,473	381.69.....	.....	.....251,564	.....	.....259,235	.....	.....259,235	7,671	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/21/2020....	45,969	17,457,753	379.77.....	.....	.....470,266	.....	.....496,712	.....	.....496,712	26,446	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/21/2020....	.....	.....	292.62.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/21/2020....	.....	.....	419.41.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/21/2020....			291.76.....		(0)											3.....

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/21/2020....	.....	.....	416.27.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/21/2020....	.....	.....	290.41.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/24/2020....	10,100	2,779,791	275.22.....	65,450	.....	.....	.....65,046	.....	.....65,046	(404)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/24/2020....	10,258	3,892,322	379.43.....	106,995	.....	.....	.....113,562	.....	.....113,562	6,567	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/24/2020....	.....	.....	290.99.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/24/2020....	.....	.....	416.38.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/25/2020....	6,415	1,766,436	275.34.....	.....	.....40,482	.....	.....40,181	.....	.....40,181	(301)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/25/2020....	697	264,318	379.26.....	.....	.....6,502	.....	.....6,944	.....	.....6,944	442	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/25/2020....	.....	.....	402.95.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/25/2020....	.....	.....	290.45.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/26/2020....	1,029	283,370	275.44.....	.....	.....5,442	.....	.....5,281	.....	.....5,281	(162)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/26/2020....	18,427	7,006,078	380.2.....	.....	.....185,379	.....	.....194,927	.....	.....194,927	9,548	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/26/2020....	.....	.....	417.02.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/26/2020....	.....	.....	286.09.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/27/2020....	29,825	11,361,792	380.95.....	.....	.....290,196	.....	.....301,949	.....	.....301,949	11,753	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/27/2020....	.....	.....	418.31.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/28/2020....	6,888	1,907,907	276.98.....	.....	.....40,159	.....	.....38,499	.....	.....38,499	(1,659)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/28/2020....	17,141	6,553,317	382.31.....	.....	.....155,644	.....	.....159,050	.....	.....159,050	3,406	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/28/2020....	.....	.....	419.2.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/28/2020....	.....	.....	292.68.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/04/2019....	08/13/2021....	301	117,796	390.74.....	.....	.....2,861	.....	.....2,536	.....	.....2,536	(325)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....41,899	.....	.....41,899	(7,324)	.....	.....	.....	.....	.....	3.....

E18.150

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/04/2019....	08/27/2021....	7,069	2,737,565	387.27.....	.....	.....78,182	.....	.....71,547	.....	.....71,547	(6,635)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/04/2019....	08/27/2021....	15,376	5,988,121	389.45.....	.....	.....155,757	.....	.....139,821	.....	.....139,821	(15,936)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/04/2019....	08/30/2021....	10,534	4,108,993	390.08.....	.....	.....104,178	.....	.....93,055	.....	.....93,055	(11,124)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/04/2019....	08/31/2021....	7,645	2,979,722	389.74.....	.....	.....76,760	.....	.....68,761	.....	.....68,761	(7,999)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/04/2019....	09/01/2021....	3,158	1,231,627	389.98.....	.....	.....31,455	.....	.....28,089	.....	.....28,089	(3,367)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/04/2019....	09/02/2021....	2,006	786,938	392.3.....	.....	.....18,174	.....	.....15,859	.....	.....15,859	(2,315)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/04/2019....	09/03/2021....	5,615	2,202,838	392.29.....	.....	.....50,931	.....	.....44,461	.....	.....44,461	(6,470)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/04/2019....	09/03/2021....	6,196	1,861,673	300.44.....	.....	.....44,594	.....	.....37,012	.....	.....37,012	(7,582)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/04/2019....	08/08/2022....	440	168,534	383.24.....	.....	.....7,230	.....	.....6,349	.....	.....6,349	(881)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/04/2019....	08/08/2022....	7,873	2,360,109	299.79.....	.....	.....78,064	.....	.....61,355	.....	.....61,355	(16,709)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/04/2019....	08/09/2022....	871	341,568	392.35.....	.....	.....10,891	.....	.....8,846	.....	.....8,846	(2,044)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/04/2019....	08/19/2022....	1,122	439,984	392.16.....	.....	.....14,215	.....	.....11,554	.....	.....11,554	(2,661)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/04/2019....	08/19/2022....	14,689	4,422,648	301.09.....	.....	.....138,780	.....	.....107,919	.....	.....107,919	(30,861)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/04/2019....	08/23/2022....	12,731	3,785,856	297.38.....	.....	.....141,163	.....	.....112,263	.....	.....112,263	(28,900)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/04/2019....	08/26/2022....	56,364	22,000,975	390.34.....	.....	.....758,091	.....	.....626,621	.....	.....626,621	(131,469)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/04/2019....	08/26/2022....	14,172	4,205,524	296.74.....	.....	.....161,643	.....	.....129,544	.....	.....129,544	(32,099)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/04/2019....	08/26/2022....	8,693	2,603,074	299.44.....	.....	.....88,587	.....	.....69,385	.....	.....69,385	(19,202)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/04/2019....	08/29/2022....	34,377	13,450,435	391.26.....	.....	.....449,998	.....	.....369,125	.....	.....369,125	(80,873)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/04/2019....	08/30/2022....	19,366	7,559,673	390.36.....	.....	.....260,665	.....	.....215,597	.....	.....215,597	(45,068)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/04/2019....	08/30/2022....	11,326	3,400,077	300.2.....	.....	.....112,040	.....	.....87,324	.....	.....87,324	(24,716)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/04/2019....	09/02/2022....	51,939	20,338,762	391.59.....	.....	.....674,687	.....	.....551,541	.....	.....551,541	(123,146)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	09/04/2019....	09/02/2022....	11,309	3,399,276	300.59.....	.....	.....110,240	.....	.....85,531	.....	.....85,531	(24,709)	.....	.....	.....	.....	.....	3.....

E18.151

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	09/05/2019....	08/14/2020....	1,291	741,566	574.27.....	.....	.....26,963	.....	.....37,551	.....	.....37,551	10,589	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	09/05/2019....	08/14/2020....	.....	.....	615.11.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	09/05/2019....	08/21/2020....	1,728	993,709	575.05.....	.....	.....33,317	.....	.....45,989	.....	.....45,989	12,672	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	09/05/2019....	08/21/2020....	.....	.....	612.27.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	09/05/2019....	09/04/2020....	907	521,502	574.93.....	.....	.....18,305	.....	.....25,650	.....	.....25,650	7,345	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	09/05/2019....	09/04/2020....	.....	.....	615.38.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	08/17/2021....	540	209,199	387.22.....	.....	.....5,057	.....	.....5,440	.....	.....5,440	384	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	08/27/2021....	3,458	958,819	277.25.....	.....	.....29,949	.....	.....30,204	.....	.....30,204	255	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	08/27/2021....	20,268	5,750,927	283.74.....	.....	.....121,610	.....	.....114,188	.....	.....114,188	(7,421)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	08/27/2021....	811	314,995	388.59.....	.....	.....7,239	.....	.....7,693	.....	.....7,693	454	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	08/27/2021....	253	98,751	390.77.....	.....	.....2,055	.....	.....2,150	.....	.....2,150	95	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	08/31/2021....	7,252	2,044,082	281.87.....	.....	.....48,733	.....	.....46,826	.....	.....46,826	(1,907)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	09/01/2021....	2,501	712,829	285.02.....	.....	.....13,955	.....	.....12,895	.....	.....12,895	(1,061)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	09/02/2021....	2,528	717,530	283.86.....	.....	.....15,141	.....	.....14,201	.....	.....14,201	(941)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	09/03/2021....	5,937	1,678,158	282.68.....	.....	.....38,172	.....	.....36,315	.....	.....36,315	(1,857)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	09/03/2021....	1,001	394,365	393.79.....	.....	.....7,180	.....	.....7,329	.....	.....7,329	148	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	09/03/2021....	7,099	2,745,199	386.7.....	.....	.....69,003	.....	.....74,222	.....	.....74,222	5,219	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	09/03/2021....	5,001	1,950,966	390.08.....	.....	.....42,162	.....	.....44,331	.....	.....44,331	2,169	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	09/07/2021....	2,732	1,058,017	387.24.....	.....	.....26,011	.....	.....27,924	.....	.....27,924	1,914	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	09/08/2021....	4,750	1,338,362	281.78.....	.....	.....32,250	.....	.....31,071	.....	.....31,071	(1,179)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	09/08/2021....	10,403	4,067,805	391.04.....	.....	.....84,365	.....	.....88,243	.....	.....88,243	3,878	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	09/09/2021....	4,007	1,571,131	392.12.....	.....	.....31,052	.....	.....32,190	.....	.....32,190	1,138	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	09/10/2021....	3,128	1,213,234	387.88.....	.....	.....29,089	.....	.....31,069	.....	.....31,069	1,980	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	09/10/2021....	11,978	4,632,561	386.76.....	.....	.....116,664	.....	.....125,511	.....	.....125,511	8,847	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	08/26/2022....	318	123,458	388.38.....	.....	.....3,999	.....	.....3,815	.....	.....3,815	(184)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	08/29/2022....	29,989	8,571,033	285.81.....	.....	.....235,110	.....	.....197,203	.....	.....197,203	(37,908)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	08/30/2022....	12,079	3,484,437	288.48.....	.....	.....83,946	.....	.....67,903	.....	.....67,903	(16,043)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	08/31/2022....	18,746	5,347,640	285.27.....	.....	.....150,717	.....	.....127,317	.....	.....127,317	(23,400)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	09/01/2022....	9,571	2,748,153	287.13.....	.....	.....70,922	.....	.....58,384	.....	.....58,384	(12,538)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	09/02/2022....	14,393	4,143,333	287.88.....	.....	.....103,051	.....	.....84,041	.....	.....84,041	(19,010)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	09/02/2022....	23,331	9,157,090	392.49.....	.....	.....258,738	.....	.....238,970	.....	.....238,970	(19,768)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	09/02/2022....	27,910	10,868,277	389.41.....	.....	.....341,334	.....	.....322,928	.....	.....322,928	(18,407)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	09/06/2022....	34,255	9,824,625	286.81.....	.....	.....257,939	.....	.....213,654	.....	.....213,654	(44,285)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	09/06/2022....	26,910	10,521,888	391.....	.....	.....313,235	.....	.....293,197	.....	.....293,197	(20,037)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	09/07/2022....	8,042	2,321,852	288.72.....	.....	.....55,569	.....	.....44,822	.....	.....44,822	(10,747)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	09/08/2022....	14,890	4,271,177	286.84.....	.....	.....112,125	.....	.....92,828	.....	.....92,828	(19,297)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	09/09/2022....	898	256,899	286.12.....	.....	.....6,994	.....	.....5,840	.....	.....5,840	(1,154)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	09/09/2022....	51,247	19,916,952	388.65.....	.....	.....643,656	.....	.....612,718	.....	.....612,718	(30,938)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/12/2019....	09/09/2022....	66,901	25,936,725	387.69.....	.....	.....865,695	.....	.....829,702	.....	.....829,702	(35,993)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	08/26/2020....	493	187,624	380.26.....	.....	.....3,513	.....	.....5,155	.....	.....5,155	1,642	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	08/26/2020....	.....	.....	414.83.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	08/28/2020....	11,918	3,303,675	277.21.....	.....	.....51,842	.....	.....64,703	.....	.....64,703	12,862	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	08/28/2020....	43,984	16,842,694	382.93.....	.....	.....270,940	.....	.....392,063	.....	.....392,063	121,123	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	08/28/2020....			292.54.....		(0)											3.....

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	08/28/2020....	.....	.....	420.04.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	08/31/2020....	8,012	2,221,592	277.28.....	.....	.....34,772	.....	.....43,378	.....	.....43,378	8,606	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	08/31/2020....	13,116	5,020,711	382.78.....	.....	.....81,584	.....	.....118,167	.....	.....118,167	36,583	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	08/31/2020....	.....	.....	292.66.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	08/31/2020....	.....	.....	419.02.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/02/2020....	7,607	2,109,375	277.31.....	.....	.....32,176	.....	.....39,821	.....	.....39,821	7,645	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/02/2020....	478	183,064	382.94.....	.....	.....2,730	.....	.....3,832	.....	.....3,832	1,102	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/02/2020....	.....	.....	291.59.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/02/2020....	.....	.....	405.96.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/03/2020....	14,703	5,646,547	384.03.....	.....	.....84,250	.....	.....120,420	.....	.....120,420	36,169	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/03/2020....	.....	.....	416.36.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/04/2020....	7,596	2,108,090	277.53.....	.....	.....33,346	.....	.....41,514	.....	.....41,514	8,168	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/04/2020....	7,315	2,029,573	277.46.....	.....	.....32,039	.....	.....39,850	.....	.....39,850	7,811	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/04/2020....	14,243	5,473,196	384.28.....	.....	.....81,184	.....	.....116,032	.....	.....116,032	34,848	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/04/2020....	25,533	9,770,903	382.68.....	.....	.....159,070	.....	.....228,507	.....	.....228,507	69,437	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/04/2020....	8,330	3,191,392	383.1.....	.....	.....51,316	.....	.....73,846	.....	.....73,846	22,530	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/04/2020....	.....	.....	414.95.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/04/2020....	.....	.....	419.03.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/04/2020....	.....	.....	293.6.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/04/2020....	.....	.....	294.07.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/04/2020....	.....	.....	419.57.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/08/2020....	7,197	1,998,078	277.64.....		31,090		38,640		38,640	7,551						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/08/2020....	822	314,911	383.28.....	.....	.....4,626	.....	.....6,465	.....	.....6,465	1,840	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/08/2020....	.....	.....	406.22.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/08/2020....	.....	.....	293.7.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/09/2020....	19,110	7,283,593	381.14.....	.....	.....129,566	.....	.....186,868	.....	.....186,868	57,302	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/09/2020....	.....	.....	411.83.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/10/2020....	25,418	9,659,041	380.01.....	.....	.....187,330	.....	.....272,289	.....	.....272,289	84,959	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/10/2020....	.....	.....	414.62.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/11/2020....	6,627	1,832,782	276.58.....	.....	.....30,880	.....	.....38,622	.....	.....38,622	7,742	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/11/2020....	16,925	6,441,364	380.59.....	.....	.....121,519	.....	.....176,071	.....	.....176,071	54,552	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/11/2020....	16,103	6,121,079	380.11.....	.....	.....116,911	.....	.....168,802	.....	.....168,802	51,891	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/11/2020....	.....	.....	292.37.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/11/2020....	.....	.....	416.12.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/11/2020....	.....	.....	411.93.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
Rainbow Call Options.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity/ Index	Credit Suisse Internationl	E58DKGMJYYJLJN8C3868....	09/17/2019....	09/15/2020....	52,605,252	52,605,252	3007.39.....	.....	....2,117,887	.....	.....4,063,669	.....	.....4,063,669	1,945,782	.....	.....	.....	.....	.....	3.....
Rainbow Call Options.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	09/17/2019....	09/15/2020....	53,805,311	53,805,311	3007.39.....	.....	....2,368,510	.....	.....4,421,116	.....	.....4,421,116	2,052,606	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2019....	09/03/2021....	415	161,886	389.73.....	.....	.....3,410	.....	.....3,747	.....	.....3,747	337	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....22,884	.....	.....22,884	(2,478)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2019....	09/10/2021....	5,937	2,304,202	388.12.....	.....	.....52,541	.....	.....58,291	.....	.....58,291	5,750	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2019....	09/13/2021....	9,453	3,659,575	387.13.....	.....	.....87,347	.....	.....97,552	.....	.....97,552	10,205	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2019....	09/14/2021....	4,925	1,895,185	384.82.....	.....	.....50,086	.....	.....56,636	.....	.....56,636	6,550	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2019....	09/15/2021....	8,687	3,326,676	382.94.....	.....	.....95,472	.....	.....108,786	.....	.....108,786	13,314	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2019....	09/16/2021....	5,194	2,012,149	387.41.....		47,576		53,002		53,002	5,426						3.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/18/2019....	09/17/2021....	5,648	2,192,731	388.25.....	.....	.....50,039	.....	.....55,403	.....	.....55,403	5,364	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....43,950	.....	.....43,950	(5,210)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/18/2019....	08/15/2022....	218	84,890	389.37.....	.....	.....2,560	.....	.....2,504	.....	.....2,504	(56)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....57,051	.....	.....57,051	(12,620)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....68,873	.....	.....68,873	(15,803)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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.....	.....	.....183,587	.....	.....158,530	.....	.....158,530	(25,057)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....80,773	.....	.....80,773	(17,109)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/18/2019....	09/12/2022....	39,544	15,370,671	388.7.....	.....	.....482,039	.....	.....472,609	.....	.....472,609	(9,430)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/18/2019....	09/13/2022....	37,077	14,284,068	385.25.....	.....	.....503,140	.....	.....504,566	.....	.....504,566	1,426	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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	.....	.....113,739	.....	.....113,739	(21,529)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/18/2019....	09/16/2022....	66,377	25,666,126	386.67.....	.....	.....864,233	.....	.....858,084	.....	.....858,084	(6,149)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/18/2019....	09/16/2022....	36,459	14,126,214	387.45.....	.....	.....463,400	.....	.....457,747	.....	.....457,747	(5,652)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	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.....	.....	.....219,754	.....	.....183,225	.....	.....183,225	(36,529)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	08/27/2021....	839	321,185	382.91.....	.....	.....9,957	.....	.....10,401	.....	.....10,401	445	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/08/2021....	347	134,631	387.94.....	.....	.....3,391	.....	.....3,432	.....	.....3,432	42	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/09/2021....	1,296	368,514	284.42.....	.....	.....8,642	.....	.....7,038	.....	.....7,038	(1,604)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/10/2021....	4,096	1,159,787	283.14.....	.....	.....29,451	.....	.....24,413	.....	.....24,413	(5,038)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/10/2021....	2,581	728,196	282.17.....	.....	.....19,588	.....	.....16,461	.....	.....16,461	(3,127)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/13/2021....	173	65,322	377.15.....	.....	.....2,575	.....	.....2,767	.....	.....2,767	191	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/14/2021....	3,368	932,855	276.99.....	.....	.....33,712	.....	.....30,218	.....	.....30,218	(3,494)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/15/2021....	4,057	1,138,079	280.55.....	.....	.....33,751	.....	.....29,002	.....	.....29,002	(4,749)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/16/2021....	2,136	596,272	279.1.....	.....	.....19,206	.....	.....16,805	.....	.....16,805	(2,401)	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/17/2021....	6,000	1,676,951	279.47.....	.....	.....52,984	.....	.....46,118	.....	.....46,118	(6,867)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/17/2021....	3,138	885,364	282.15.....	.....	.....23,974	.....	.....20,163	.....	.....20,163	(3,811)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/17/2021....	318	125,144	393.46.....	.....	.....2,484	.....	.....2,402	.....	.....2,402	(82)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/17/2021....	15,913	6,176,573	388.14.....	.....	.....155,632	.....	.....156,934	.....	.....156,934	1,303	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/17/2021....	9,214	3,557,687	386.12.....	.....	.....97,760	.....	.....99,983	.....	.....99,983	2,223	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/20/2021....	6,429	2,482,274	386.08.....	.....	.....68,409	.....	.....70,046	.....	.....70,046	1,637	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/21/2021....	8,020	2,268,166	282.83.....	.....	.....59,184	.....	.....49,337	.....	.....49,337	(9,847)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/21/2021....	5,163	1,991,349	385.72.....	.....	.....55,809	.....	.....57,229	.....	.....57,229	1,420	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/22/2021....	6,777	1,922,864	283.73.....	.....	.....47,575	.....	.....39,177	.....	.....39,177	(8,398)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/22/2021....	3,303	1,275,474	386.21.....	.....	.....35,040	.....	.....35,812	.....	.....35,812	772	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/23/2021....	3,626	1,032,485	284.73.....	.....	.....24,078	.....	.....19,533	.....	.....19,533	(4,545)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/23/2021....	7,543	2,964,059	392.97.....	.....	.....60,493	.....	.....58,778	.....	.....58,778	(1,715)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/09/2022....	8,631	2,491,185	288.64.....	.....	.....66,888	.....	.....48,403	.....	.....48,403	(18,486)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/12/2022....	19,914	5,723,203	287.4.....	.....	.....163,293	.....	.....120,471	.....	.....120,471	(42,821)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/13/2022....	9,412	2,701,164	286.99.....	.....	.....78,591	.....	.....58,362	.....	.....58,362	(20,229)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/14/2022....	6,496	1,850,171	284.81.....	.....	.....59,635	.....	.....45,671	.....	.....45,671	(13,963)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/15/2022....	10,254	2,908,206	283.63.....	.....	.....99,049	.....	.....77,030	.....	.....77,030	(22,019)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/16/2022....	20,976	6,071,419	289.45.....	.....	.....157,528	.....	.....112,614	.....	.....112,614	(44,913)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/16/2022....	278	105,279	378.55.....	.....	.....4,928	.....	.....4,795	.....	.....4,795	(134)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/16/2022....	31,284	12,156,251	388.58.....	.....	.....412,946	.....	.....376,295	.....	.....376,295	(36,651)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/19/2022....	30,050	8,649,823	287.85.....	.....	.....242,502	.....	.....177,891	.....	.....177,891	(64,610)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/19/2022....	38,225	14,919,023	390.29.....	.....	.....479,348	.....	.....431,138	.....	.....431,138	(48,210)	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2019.....	09/20/2022.....	10,071	2,907,218	288.68.....		78,451		56,796		56,796	(21,655)						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2019.....	09/20/2022.....	30,849	11,996,360	388.87.....		404,434		367,710		367,710	(36,724)						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2019.....	09/21/2022.....	6,039	1,734,171	287.17.....		50,303		37,252		37,252	(13,052)						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2019.....	09/22/2022.....	17,220	4,961,475	288.12.....		137,761		100,531		100,531	(37,230)						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2019.....	09/23/2022.....	11,558	3,358,506	290.59.....		82,868		58,203		58,203	(24,665)						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/24/2019.....	09/23/2022.....	48,607	19,058,260	392.09.....		577,935		511,838		511,838	(66,098)						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/25/2019.....	09/11/2020.....	29,482	11,115,145	377.02.....		301,597		372,716		372,716	71,119						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/25/2019.....	09/11/2020.....			411.49.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/25/2019.....	09/14/2020.....	12,467	4,697,535	376.79.....		128,787		159,205		159,205	30,419						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/25/2019.....	09/14/2020.....			410.78.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/25/2019.....	09/15/2020.....	1,191	448,884	377.02.....		10,585		12,697		12,697	2,112						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/25/2019.....	09/15/2020.....			398.56.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/25/2019.....	09/16/2020.....	6,664	1,829,718	274.57.....		43,449		43,404		43,404	(45)						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/25/2019.....	09/16/2020.....	17,698	6,700,557	378.6.....		165,302		202,031		202,031	36,729						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/25/2019.....	09/16/2020.....			410.22.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/25/2019.....	09/16/2020.....			289.07.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/25/2019.....	09/17/2020.....	26,451	10,020,406	378.83.....		249,168		304,551		304,551	55,383						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/25/2019.....	09/17/2020.....			413.62.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/25/2019.....	09/18/2020.....	9,721	2,692,998	277.04.....		57,352		55,238		55,238	(2,114)						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/25/2019.....	09/18/2020.....	56,500	21,452,523	379.69.....		506,241		614,801		614,801	108,560						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/25/2019.....	09/18/2020.....			412.96.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/25/2019.....	09/18/2020.....			293.15.....		(0)											3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/21/2020....	9,066	3,441,479	379.62.....	.....	.....82,678	.....	.....100,655	.....	.....100,655	17,977	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/21/2020....	.....	.....	415.57.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/22/2020....	1,773	673,293	379.78.....	.....	.....14,254	.....	.....16,915	.....	.....16,915	2,661	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/22/2020....	.....	.....	402.33.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/23/2020....	17,535	6,699,708	382.07.....	.....	.....139,055	.....	.....166,021	.....	.....166,021	26,966	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/23/2020....	.....	.....	414.79.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/24/2020....	5,817	1,614,963	277.61.....	.....	.....31,298	.....	.....29,637	.....	.....29,637	(1,661)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/24/2020....	20,598	7,877,743	382.45.....	.....	.....161,901	.....	.....192,816	.....	.....192,816	30,915	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/24/2020....	.....	.....	291.5.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/24/2020....	.....	.....	417.29.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/27/2019....	08/27/2021....	3,319	1,299,552	391.58.....	.....	.....26,649	.....	.....27,082	.....	.....27,082	432	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/27/2019....	09/17/2021....	2,895	1,125,030	388.59.....	.....	.....26,925	.....	.....27,938	.....	.....27,938	1,013	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/27/2019....	09/24/2021....	2,799	1,099,893	392.92.....	.....	.....21,806	.....	.....21,891	.....	.....21,891	85	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/27/2019....	09/24/2021....	18,066	7,019,321	388.54.....	.....	.....169,458	.....	.....175,707	.....	.....175,707	6,249	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/27/2019....	09/16/2022....	917	352,090	383.82.....	.....	.....13,668	.....	.....13,164	.....	.....13,164	(504)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/27/2019....	09/23/2022....	37,454	14,661,337	391.45.....	.....	.....443,454	.....	.....404,494	.....	.....404,494	(38,960)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/27/2019....	09/23/2022....	30,048	11,739,609	390.7.....	.....	.....364,177	.....	.....334,186	.....	.....334,186	(29,991)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/27/2019....	09/26/2022....	41,121	16,050,517	390.32.....	.....	.....504,971	.....	.....464,903	.....	.....464,903	(40,068)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/02/2019....	09/03/2021....	367	143,880	391.84.....	.....	.....2,662	.....	.....2,976	.....	.....2,976	314	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/02/2019....	09/24/2021....	2,272	652,798	287.38.....	.....	.....8,405	.....	.....10,063	.....	.....10,063	1,659	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/02/2019....	09/24/2021....	3,799	1,078,062	283.74.....	.....	.....17,820	.....	.....21,988	.....	.....21,988	4,168	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/02/2019....	09/24/2021....	2,756	1,091,101	395.89.....	.....	.....17,005	.....	.....18,435	.....	.....18,435	1,430	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

E18.160

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/02/2019....	09/27/2021....	14,196	5,569,232	392.3.....	.....	.....103,350	.....	.....114,929	.....	.....114,929	11,579	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/02/2019....	09/28/2021....	6,349	1,793,732	282.51.....	.....	.....32,318	.....	.....40,178	.....	.....40,178	7,861	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/02/2019....	09/28/2021....	6,539	2,539,151	388.31.....	.....	.....56,693	.....	.....64,504	.....	.....64,504	7,811	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/02/2019....	09/29/2021....	11,723	3,317,869	283.02.....	.....	.....57,912	.....	.....71,681	.....	.....71,681	13,769	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/02/2019....	09/29/2021....	3,694	1,435,378	388.57.....	.....	.....31,731	.....	.....36,016	.....	.....36,016	4,285	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/02/2019....	09/30/2021....	2,957	834,720	282.33.....	.....	.....15,256	.....	.....18,972	.....	.....18,972	3,716	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/02/2019....	09/30/2021....	9,991	3,939,374	394.31.....	.....	.....66,737	.....	.....73,123	.....	.....73,123	6,387	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/02/2019....	10/01/2021....	5,209	1,456,719	279.68.....	.....	.....31,616	.....	.....39,880	.....	.....39,880	8,264	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/02/2019....	10/01/2021....	7,972	3,138,176	393.63.....	.....	.....55,010	.....	.....60,511	.....	.....60,511	5,502	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/02/2019....	09/16/2022....	159	60,332	378.42.....	.....	.....2,618	.....	.....2,761	.....	.....2,761	143	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/02/2019....	09/19/2022....	521	205,340	394.43.....	.....	.....5,201	.....	.....4,978	.....	.....4,978	(222)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/02/2019....	09/26/2022....	24,284	7,025,364	289.3.....	.....	.....133,562	.....	.....132,546	.....	.....132,546	(1,016)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/02/2019....	09/27/2022....	11,353	3,262,257	287.34.....	.....	.....68,687	.....	.....69,622	.....	.....69,622	935	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/02/2019....	09/27/2022....	26,086	10,186,318	390.49.....	.....	.....297,902	.....	.....293,127	.....	.....293,127	(4,775)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/02/2019....	09/28/2022....	5,626	1,621,387	288.18.....	.....	.....32,745	.....	.....32,869	.....	.....32,869	124	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/02/2019....	09/29/2022....	6,839	1,970,161	288.09.....	.....	.....40,006	.....	.....40,189	.....	.....40,189	182	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/02/2019....	09/30/2022....	9,283	2,661,855	286.76.....	.....	.....57,923	.....	.....58,977	.....	.....58,977	1,054	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/02/2019....	09/30/2022....	54,805	21,314,224	388.91.....	.....	.....659,853	.....	.....655,312	.....	.....655,312	(4,541)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/02/2019....	09/30/2022....	27,826	10,824,201	389.....	.....	.....333,909	.....	.....331,578	.....	.....331,578	(2,330)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/03/2019....	09/18/2020....	2,500	949,876	379.92.....	.....	.....22,177	.....	.....27,001	.....	.....27,001	4,824	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/03/2019....	09/18/2020....	.....	.....	414.14.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/03/2019....	09/23/2020....	686	262,094	382.15.....	.....	.....5,439	.....	.....6,520	.....	.....6,520	1,082	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/03/2019....	09/23/2020....	.....	.....	416.54.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/03/2019....	09/25/2020....	22,157	8,448,575	381.31.....	.....	.....180,134	.....	.....215,695	.....	.....215,695	35,561	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/03/2019....	09/25/2020....	26,898	10,260,837	381.47.....	.....	.....220,565	.....	.....264,864	.....	.....264,864	44,300	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/03/2019....	09/25/2020....	30,174	11,492,185	380.87.....	.....	.....256,777	.....	.....309,792	.....	.....309,792	53,016	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/03/2019....	09/25/2020....	.....	.....	414.53.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/03/2019....	09/25/2020....	.....	.....	411.46.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/03/2019....	09/25/2020....	.....	.....	415.08.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/03/2019....	09/28/2020....	10,268	3,916,261	381.39.....	.....	.....84,817	.....	.....101,871	.....	.....101,871	17,054	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/03/2019....	09/28/2020....	.....	.....	414.55.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/03/2019....	09/29/2020....	5,684	2,169,424	381.66.....	.....	.....42,177	.....	.....49,432	.....	.....49,432	7,255	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/03/2019....	09/29/2020....	.....	.....	404.46.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/03/2019....	09/30/2020....	22,181	8,457,458	381.29.....	.....	.....184,991	.....	.....222,045	.....	.....222,045	37,054	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/03/2019....	09/30/2020....	.....	.....	414.75.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/03/2019....	10/01/2020....	22,652	8,637,925	381.33.....	.....	.....190,504	.....	.....228,712	.....	.....228,712	38,207	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/03/2019....	10/01/2020....	.....	.....	416.74.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/03/2019....	10/02/2020....	21,404	8,121,475	379.43.....	.....	.....194,566	.....	.....234,913	.....	.....234,913	40,347	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/03/2019....	10/02/2020....	.....	.....	410.93.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	10/09/2019....	09/18/2020....	1,365	796,805	583.86.....	.....	.....18,192	.....	.....31,579	.....	.....31,579	13,388	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	10/09/2019....	09/18/2020....	.....	.....	618.01.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	10/09/2019....	09/25/2020....	1,730	1,009,802	583.67.....	.....	.....22,872	.....	.....39,309	.....	.....39,309	16,437	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	10/09/2019....	09/25/2020....	.....	.....	617.09.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/09/2019....	09/30/2020....	1,405	535,711	381.33.....	.....	.....11,941	.....	.....14,054	.....	.....14,054	2,113	.....	.....	.....	.....	.....	3.....

E18.161

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

E18.162

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/09/2019....	09/30/2020....	.....	.....	415.08.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/09/2019....	10/02/2020....	21,734	8,307,699	382.25.....	.....	.....173,869	.....	.....202,657	.....	.....202,657	28,788	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/09/2019....	10/02/2020....	1,677	636,617	379.68.....	.....	.....14,973	.....	.....17,639	.....	.....17,639	2,666	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/09/2019....	10/02/2020....	26,111	9,948,091	380.99.....	.....	.....221,684	.....	.....260,022	.....	.....260,022	38,338	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/09/2019....	10/02/2020....	.....	.....	411.19.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/09/2019....	10/02/2020....	.....	.....	413.33.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/09/2019....	10/02/2020....	.....	.....	408.16.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/09/2019....	10/05/2020....	5,664	2,165,304	382.26.....	.....	.....46,109	.....	.....53,872	.....	.....53,872	7,763	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/09/2019....	10/05/2020....	.....	.....	416.15.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/09/2019....	10/06/2020....	684	261,481	382.26.....	.....	.....5,000	.....	.....5,688	.....	.....5,688	688	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/09/2019....	10/06/2020....	.....	.....	404.31.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/09/2019....	10/07/2020....	14,796	5,651,295	381.94.....	.....	.....119,406	.....	.....138,842	.....	.....138,842	19,436	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/09/2019....	10/07/2020....	.....	.....	411.23.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/09/2019....	10/08/2020....	20,067	7,652,599	381.36.....	.....	.....171,369	.....	.....200,649	.....	.....200,649	29,280	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPGFNF3BB653...	10/09/2019....	10/08/2020....	1,139	663,170	582.07.....	.....	.....15,187	.....	.....25,642	.....	.....25,642	10,454	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/09/2019....	10/08/2020....	.....	.....	414.45.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPGFNF3BB653...	10/09/2019....	10/08/2020....	.....	.....	615.06.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	09/03/2021....	1,719	660,167	384.05.....	.....	.....17,568	.....	.....20,330	.....	.....20,330	2,762	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	09/08/2021....	661	259,295	392.23.....	.....	.....4,747	.....	.....5,276	.....	.....5,276	530	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	09/15/2021....	377	145,204	384.8.....	.....	.....3,770	.....	.....4,346	.....	.....4,346	577	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	09/24/2021....	557	213,136	382.54.....	.....	.....6,151	.....	.....7,137	.....	.....7,137	986	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	10/01/2021....	4,084	1,141,717	279.59.....	.....	.....25,522	.....	.....31,448	.....	.....31,448	5,926	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	10/01/2021....	18,156	7,040,487	387.78.....	.....	.....162,495	.....	.....184,066	.....	.....184,066	21,570	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	10/04/2021....	5,295	2,079,517	392.75.....	.....	.....38,228	.....	.....42,167	.....	.....42,167	3,939	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	10/05/2021....	11,223	3,140,501	279.82.....	.....	.....69,360	.....	.....85,405	.....	.....85,405	16,045	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	10/05/2021....	4,179	1,622,741	388.34.....	.....	.....36,605	.....	.....41,379	.....	.....41,379	4,774	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	10/06/2021....	3,391	951,749	280.67.....	.....	.....19,939	.....	.....24,434	.....	.....24,434	4,495	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	10/06/2021....	6,408	2,494,969	389.34.....	.....	.....53,893	.....	.....60,535	.....	.....60,535	6,642	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	10/07/2021....	2,292	640,729	279.5.....	.....	.....14,465	.....	.....17,829	.....	.....17,829	3,364	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	10/07/2021....	7,670	3,004,246	391.67.....	.....	.....58,371	.....	.....64,672	.....	.....64,672	6,300	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	10/08/2021....	7,053	1,973,869	279.86.....	.....	.....43,658	.....	.....53,639	.....	.....53,639	9,981	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	10/08/2021....	5,182	1,452,394	280.26.....	.....	.....31,301	.....	.....38,406	.....	.....38,406	7,105	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	10/08/2021....	3,278	1,288,691	393.18.....	.....	.....23,337	.....	.....25,629	.....	.....25,629	2,293	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	10/08/2021....	7,053	2,736,552	387.99.....	.....	.....62,985	.....	.....71,160	.....	.....71,160	8,175	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	09/26/2022....	830	324,240	390.82.....	.....	.....9,400	.....	.....9,199	.....	.....9,199	(201)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	09/30/2022....	738	289,729	392.73.....	.....	.....7,886	.....	.....7,603	.....	.....7,603	(284)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	09/30/2022....	17,046	6,633,180	389.13.....	.....	.....204,554	.....	.....202,122	.....	.....202,122	(2,432)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	10/03/2022....	16,996	4,843,347	284.97.....	.....	.....117,612	.....	.....119,750	.....	.....119,750	2,138	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	10/03/2022....	18,843	7,389,679	392.18.....	.....	.....205,196	.....	.....198,799	.....	.....198,799	(6,397)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	10/04/2022....	6,567	1,880,652	286.39.....	.....	.....42,553	.....	.....42,728	.....	.....42,728	175	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	10/04/2022....	27,377	10,751,574	392.72.....	.....	.....293,210	.....	.....282,887	.....	.....282,887	(10,322)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	10/05/2022....	9,906	2,820,708	284.75.....	.....	.....69,440	.....	.....70,738	.....	.....70,738	1,298	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	10/06/2022....	15,847	4,540,227	286.51.....	.....	.....102,369	.....	.....102,522	.....	.....102,522	152	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	10/07/2022....	11,015	3,146,897	285.7.....		74,019		74,659		74,659	641						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	10/07/2022....	94,718	37,028,922	390.94.....	.....	.....1,077,887	.....	.....1,051,109	.....	.....1,051,109	(26,777)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/10/2019....	10/07/2022....	19,446	7,639,371	392.86.....	.....	.....207,873	.....	.....200,122	.....	.....200,122	(7,751)	.....	.....	.....	.....	.....	3.....
Rainbow Call Options.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity/ Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFTX09.	10/16/2019....	10/15/2020....	57,646,101	57,646,101	2995.68.....	.....	.....2,328,902	.....	.....4,682,076	.....	.....4,682,076	2,353,174	.....	.....	.....	.....	.....	3.....
Rainbow Call Options.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity/ Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	10/16/2019....	10/15/2020....	50,789,806	50,789,806	2995.68.....	.....	.....2,248,465	.....	.....4,309,150	.....	.....4,309,150	2,060,685	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/17/2019....	09/16/2021....	614	236,450	385.01.....	.....	.....6,258	.....	.....7,010	.....	.....7,010	752	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/17/2019....	09/17/2021....	9,131	2,736,076	299.64.....	.....	.....61,850	.....	.....57,988	.....	.....57,988	(3,862)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/17/2019....	09/24/2021....	6,214	1,866,525	300.38.....	.....	.....40,679	.....	.....37,872	.....	.....37,872	(2,807)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/17/2019....	09/30/2021....	296	116,334	392.74.....	.....	.....2,195	.....	.....2,351	.....	.....2,351	156	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/17/2019....	10/01/2021....	808	315,609	390.6.....	.....	.....6,593	.....	.....7,148	.....	.....7,148	554	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/17/2019....	10/01/2021....	7,613	2,291,676	301.04.....	.....	.....48,382	.....	.....44,602	.....	.....44,602	(3,780)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/17/2019....	10/05/2021....	637	249,771	391.81.....	.....	.....4,947	.....	.....5,329	.....	.....5,329	382	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/17/2019....	10/08/2021....	4,834	1,876,934	388.28.....	.....	.....43,844	.....	.....48,106	.....	.....48,106	4,262	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/17/2019....	10/08/2021....	6,643	2,004,857	301.82.....	.....	.....40,712	.....	.....37,027	.....	.....37,027	(3,685)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/17/2019....	10/11/2021....	3,335	1,294,422	388.15.....	.....	.....30,447	.....	.....33,470	.....	.....33,470	3,023	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/17/2019....	10/12/2021....	7,556	2,931,546	387.96.....	.....	.....69,669	.....	.....76,576	.....	.....76,576	6,907	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/17/2019....	10/13/2021....	2,882	1,114,847	386.89.....	.....	.....27,807	.....	.....30,716	.....	.....30,716	2,909	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/17/2019....	10/14/2021....	5,674	2,232,956	393.53.....	.....	.....41,251	.....	.....43,833	.....	.....43,833	2,582	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/17/2019....	10/15/2021....	6,295	2,465,257	391.65.....	.....	.....49,790	.....	.....53,499	.....	.....53,499	3,709	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/17/2019....	10/15/2021....	9,023	3,498,487	387.72.....	.....	.....84,277	.....	.....92,668	.....	.....92,668	8,391	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/17/2019....	10/15/2021....	2,341	699,919	298.96.....	.....	.....16,985	.....	.....15,773	.....	.....15,773	(1,212)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/17/2019....	09/06/2022....	6,509	1,975,417	303.47.....	.....	.....50,841	.....	.....42,250	.....	.....42,250	(8,591)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/17/2019....	09/14/2022....	244	97,348	398.74.....		2,156		1,943		1,943	(213)						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	09/16/2022....	9,101	2,782,865	305.77.....	.....	.....64,375	.....	.....52,410	.....	.....52,410	(11,965)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	09/19/2022....	11,290	3,401,399	301.27.....	.....	.....98,446	.....	.....82,636	.....	.....82,636	(15,810)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	09/20/2022....	11,071	3,326,931	300.52.....	.....	.....99,878	.....	.....84,223	.....	.....84,223	(15,655)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	09/23/2022....	7,169	2,165,845	302.11.....	.....	.....60,380	.....	.....50,289	.....	.....50,289	(10,091)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	09/23/2022....	17,969	5,387,876	299.84.....	.....	.....167,399	.....	.....141,617	.....	.....141,617	(25,782)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	09/27/2022....	12,940	3,890,393	300.65.....	.....	.....116,659	.....	.....97,700	.....	.....97,700	(18,958)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	09/30/2022....	21,426	6,440,139	300.57.....	.....	.....194,325	.....	.....164,426	.....	.....164,426	(29,898)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	10/03/2022....	8,161	2,433,587	298.18.....	.....	.....82,268	.....	.....70,666	.....	.....70,666	(11,601)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	10/07/2022....	19,937	5,981,043	300.....	.....	.....186,302	.....	.....157,009	.....	.....157,009	(29,293)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/17/2019....	10/10/2022....	19,633	7,673,507	390.85.....	.....	.....228,919	.....	.....218,994	.....	.....218,994	(9,925)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/17/2019....	10/11/2022....	32,813	12,827,961	390.94.....	.....	.....381,945	.....	.....364,924	.....	.....364,924	(17,021)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	10/11/2022....	16,728	5,067,675	302.95.....	.....	.....137,572	.....	.....113,569	.....	.....113,569	(24,003)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/17/2019....	10/14/2022....	38,875	15,131,456	389.23.....	.....	.....478,556	.....	.....462,273	.....	.....462,273	(16,283)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/17/2019....	10/14/2022....	24,525	9,584,696	390.82.....	.....	.....287,183	.....	.....274,408	.....	.....274,408	(12,775)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/17/2019....	10/14/2022....	27,125	10,628,518	391.83.....	.....	.....307,601	.....	.....291,827	.....	.....291,827	(15,775)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	10/14/2022....	9,153	2,768,146	302.44.....	.....	.....77,190	.....	.....63,849	.....	.....63,849	(13,341)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	10/14/2022....	7,587	2,272,594	299.53.....	.....	.....72,706	.....	.....61,429	.....	.....61,429	(11,277)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/21/2019....	09/29/2020....	7,045	1,955,499	277.59.....	.....	.....30,362	.....	.....37,823	.....	.....37,823	7,461	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/21/2019....	09/29/2020....	.....	.....	293.02.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/07/2020....	390	148,803	381.38.....	.....	.....2,813	.....	.....3,656	.....	.....3,656	843	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/07/2020....	.....	.....	407.75.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/09/2020....	6,837	1,872,578	273.87.....	.....	.....37,401	.....	.....46,281	.....	.....46,281	8,880	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/09/2020.....	67,439	25,652,931	380.39.....	.....	.....533,439	.....	.....702,702	.....	.....702,702	169,263	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/09/2020.....	.....	.....	288.15.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/09/2020.....	.....	.....	411.56.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/12/2020.....	11,274	4,279,776	379.61.....	.....	.....94,252	.....	.....124,966	.....	.....124,966	30,714	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/12/2020.....	.....	.....	413.13.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/13/2020.....	3,181	1,208,569	379.88.....	.....	.....23,829	.....	.....30,400	.....	.....30,400	6,571	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/13/2020.....	.....	.....	402.59.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/14/2020.....	15,837	6,025,471	380.46.....	.....	.....124,640	.....	.....163,511	.....	.....163,511	38,871	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/14/2020.....	.....	.....	410.73.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/15/2020.....	23,107	8,785,903	380.22.....	.....	.....188,094	.....	.....248,028	.....	.....248,028	59,933	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/15/2020.....	.....	.....	413.7.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/16/2020.....	57,747	21,959,421	380.27.....	.....	.....462,553	.....	.....606,435	.....	.....606,435	143,883	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/16/2020.....	19,633	7,456,707	379.81.....	.....	.....162,559	.....	.....213,924	.....	.....213,924	51,365	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/16/2020.....	.....	.....	411.19.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/16/2020.....	.....	.....	412.2.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/19/2020.....	12,647	4,802,522	379.74.....	.....	.....106,866	.....	.....141,394	.....	.....141,394	34,528	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/19/2020.....	.....	.....	415.24.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/20/2020.....	6,814	1,865,684	273.8.....	.....	.....36,251	.....	.....43,958	.....	.....43,958	7,707	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/20/2020.....	2,062	783,102	379.8.....	.....	.....15,485	.....	.....19,617	.....	.....19,617	4,132	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/20/2020.....	.....	.....	402.07.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/20/2020.....	.....	.....	286.86.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	09/21/2021....	421	163,870	389.....	.....	.....3,678	.....	.....3,998	.....	.....3,998	320	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	09/28/2021....	1,925	746,739	387.89.....	.....	.....17,730	.....	.....19,374	.....	.....19,374	1,644	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/08/2021....	353	135,037	382.64.....	.....	.....4,066	.....	.....4,535	.....	.....4,535	470	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/12/2021....	10,773	3,005,433	278.97.....	.....	.....79,399	.....	.....86,950	.....	.....86,950	7,551	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/13/2021....	11,034	3,078,858	279.04.....	.....	.....81,098	.....	.....88,718	.....	.....88,718	7,620	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/14/2021....	7,496	2,103,572	280.63.....	.....	.....50,372	.....	.....54,470	.....	.....54,470	4,097	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/15/2021....	1,753	490,953	280.02.....	.....	.....12,220	.....	.....13,263	.....	.....13,263	1,042	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/15/2021....	4,868	1,370,550	281.57.....	.....	.....31,006	.....	.....33,276	.....	.....33,276	2,269	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/15/2021....	6,486	2,506,410	386.46.....	.....	.....64,402	.....	.....70,605	.....	.....70,605	6,203	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/18/2021....	8,909	3,460,705	388.45.....	.....	.....81,607	.....	.....88,613	.....	.....88,613	7,006	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/19/2021....	9,926	2,749,827	277.03.....	.....	.....81,990	.....	.....90,635	.....	.....90,635	8,646	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/19/2021....	9,649	3,745,248	388.14.....	.....	.....89,641	.....	.....97,455	.....	.....97,455	7,814	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/20/2021....	2,506	698,829	278.84.....	.....	.....18,746	.....	.....20,498	.....	.....20,498	1,751	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/20/2021....	6,566	2,540,614	386.91.....	.....	.....64,285	.....	.....70,266	.....	.....70,266	5,980	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/21/2021....	3,758	1,064,726	283.29.....	.....	.....21,761	.....	.....22,993	.....	.....22,993	1,232	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/21/2021....	6,253	2,455,069	392.61.....	.....	.....48,150	.....	.....50,933	.....	.....50,933	2,784	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/22/2021....	11,709	3,297,398	281.62.....	.....	.....74,936	.....	.....80,213	.....	.....80,213	5,277	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/22/2021....	5,148	2,015,769	391.6.....	.....	.....41,438	.....	.....44,123	.....	.....44,123	2,685	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/05/2022....	677	269,341	397.64.....	.....	.....6,360	.....	.....5,729	.....	.....5,729	(631)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/10/2022....	9,057	2,572,440	284.02.....	.....	.....72,549	.....	.....67,528	.....	.....67,528	(5,021)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/11/2022....	9,746	2,782,580	285.51.....	.....	.....72,998	.....	.....66,938	.....	.....66,938	(6,060)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/12/2022....	6,876	1,959,818	285.03.....	.....	.....52,669	.....	.....48,537	.....	.....48,537	(4,132)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/13/2022....	9,520	2,713,946	285.09.....	.....	.....72,825	.....	.....67,009	.....	.....67,009	(5,816)	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/14/2022....	7,600	2,177,561	286.52.....	.....	.....54,568	.....	.....49,390	.....	.....49,390	(5,178)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/14/2022....	435	179,226	412.1.....	.....	.....2,466	.....	.....1,928	.....	.....1,928	(538)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/17/2022....	22,402	6,409,519	286.11.....	.....	.....163,985	.....	.....149,294	.....	.....149,294	(14,691)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/17/2022....	16,386	6,359,118	388.08.....	.....	.....210,889	.....	.....203,764	.....	.....203,764	(7,125)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/18/2022....	19,340	5,519,019	285.37.....	.....	.....146,596	.....	.....134,428	.....	.....134,428	(12,168)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/18/2022....	28,718	11,197,838	389.93.....	.....	.....349,206	.....	.....333,177	.....	.....333,177	(16,029)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/19/2022....	11,067	3,162,718	285.79.....	.....	.....82,335	.....	.....75,180	.....	.....75,180	(7,155)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/20/2022....	8,184	2,351,905	287.39.....	.....	.....56,631	.....	.....50,796	.....	.....50,796	(5,835)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/21/2022....	9,834	2,829,973	287.77.....	.....	.....66,971	.....	.....59,758	.....	.....59,758	(7,213)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/21/2022....	46,497	18,020,443	387.56.....	.....	.....610,043	.....	.....590,489	.....	.....590,489	(19,554)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/21/2022....	17,356	6,777,331	390.5.....	.....	.....207,746	.....	.....197,287	.....	.....197,287	(10,459)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/29/2019....	10/09/2020....	428	162,694	380.49.....	.....	.....3,626	.....	.....4,373	.....	.....4,373	747	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/29/2019....	10/09/2020....	.....	.....	410.18.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/29/2019....	10/21/2020....	35,947	13,649,704	379.72.....	.....	.....323,880	.....	.....390,817	.....	.....390,817	66,937	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/29/2019....	10/21/2020....	.....	.....	410.98.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/29/2019....	10/22/2020....	29,948	11,383,697	380.12.....	.....	.....270,128	.....	.....326,566	.....	.....326,566	56,438	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/29/2019....	10/22/2020....	.....	.....	414.63.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/29/2019....	10/23/2020....	54,860	20,921,928	381.37.....	.....	.....458,080	.....	.....548,454	.....	.....548,454	90,374	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/29/2019....	10/23/2020....	20,430	7,795,384	381.57.....	.....	.....167,933	.....	.....200,878	.....	.....200,878	32,945	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/29/2019....	10/23/2020....	.....	.....	412.73.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/29/2019....	10/23/2020....	.....	.....	413.21.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/29/2019....	10/26/2020....	12,920	4,930,203	381.6.....		109,172		131,442		131,442	22,269						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/29/2019....	10/26/2020....	.....	.....	418.13.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/29/2019....	10/27/2020....	5,183	1,978,602	381.78.....	.....	.....38,921	.....	.....45,213	.....	.....45,213	6,292	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/29/2019....	10/27/2020....	.....	.....	404.61.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/29/2019....	10/28/2020....	20,983	7,998,464	381.19.....	.....	.....176,256	.....	.....210,307	.....	.....210,307	34,051	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/29/2019....	10/28/2020....	.....	.....	411.82.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/31/2019....	09/28/2021....	377	147,355	390.54.....	.....	.....3,354	.....	.....3,339	.....	.....3,339	(15)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/31/2019....	10/01/2021....	667	260,379	390.42.....	.....	.....5,982	.....	.....5,952	.....	.....5,952	(30)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/31/2019....	10/08/2021....	974	380,607	390.57.....	.....	.....8,741	.....	.....8,684	.....	.....8,684	(58)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/31/2019....	10/18/2021....	6,689	1,998,132	298.72.....	.....	.....48,868	.....	.....45,945	.....	.....45,945	(2,923)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/31/2019....	10/22/2021....	9,571	3,710,352	387.66.....	.....	.....98,104	.....	.....99,060	.....	.....99,060	956	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/31/2019....	10/22/2021....	4,577	1,785,712	390.12.....	.....	.....42,386	.....	.....42,170	.....	.....42,170	(216)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/31/2019....	10/25/2021....	9,454	3,689,724	390.29.....	.....	.....87,070	.....	.....86,598	.....	.....86,598	(472)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/31/2019....	10/26/2021....	5,810	2,260,430	389.08.....	.....	.....56,354	.....	.....56,426	.....	.....56,426	72	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/31/2019....	10/27/2021....	5,471	2,125,960	388.57.....	.....	.....54,220	.....	.....54,471	.....	.....54,471	251	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/31/2019....	10/28/2021....	3,086	1,202,860	389.81.....	.....	.....29,099	.....	.....28,990	.....	.....28,990	(108)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/31/2019....	10/29/2021....	15,629	6,120,168	391.6.....	.....	.....136,907	.....	.....134,761	.....	.....134,761	(2,146)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/31/2019....	10/29/2021....	3,509	1,069,244	304.7.....	.....	.....18,432	.....	.....16,483	.....	.....16,483	(1,949)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/31/2019....	10/29/2021....	8,235	2,479,711	301.12.....	.....	.....53,260	.....	.....48,960	.....	.....48,960	(4,300)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/31/2019....	10/13/2022....	4,431	1,377,226	310.84.....	.....	.....24,959	.....	.....19,464	.....	.....19,464	(5,494)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/31/2019....	10/14/2022....	567	223,066	393.2.....	.....	.....6,598	.....	.....5,783	.....	.....5,783	(815)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/31/2019....	10/17/2022....	8,405	2,535,257	301.64.....	.....	.....73,220	.....	.....61,366	.....	.....61,366	(11,854)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/31/2019....	10/19/2022....	6,662	1,963,413	294.74.....	.....	.....77,966	.....	.....68,083	.....	.....68,083	(9,883)	.....	.....	.....	.....	.....	3.....

E18.169

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/31/2019....	10/21/2022....	427	168,421	394.89.....	.....	.....4,721	.....	.....4,079	.....	.....4,079	(642)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/31/2019....	10/21/2022....	19,466	7,619,289	391.41.....	.....	.....240,603	.....	.....213,652	.....	.....213,652	(26,951)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	10/31/2019....	10/21/2022....	11,111	3,349,943	301.49.....	.....	.....97,731	.....	.....81,798	.....	.....81,798	(15,933)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/31/2019....	10/24/2022....	16,070	6,278,388	390.68.....	.....	.....203,291	.....	.....181,706	.....	.....181,706	(21,585)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	10/31/2019....	10/24/2022....	8,627	2,600,240	301.41.....	.....	.....76,315	.....	.....63,607	.....	.....63,607	(12,708)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/31/2019....	10/25/2022....	24,330	9,496,565	390.33.....	.....	.....311,419	.....	.....278,939	.....	.....278,939	(32,480)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/31/2019....	10/28/2022....	62,264	24,289,868	390.11.....	.....	.....804,453	.....	.....720,859	.....	.....720,859	(83,593)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/31/2019....	10/28/2022....	22,268	8,716,055	391.41.....	.....	.....276,350	.....	.....245,281	.....	.....245,281	(31,069)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	10/31/2019....	10/28/2022....	17,016	5,090,993	299.18.....	.....	.....166,338	.....	.....140,631	.....	.....140,631	(25,707)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	10/31/2019....	10/28/2022....	12,157	3,638,718	299.31.....	.....	.....118,175	.....	.....99,823	.....	.....99,823	(18,352)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	10/22/2021....	3,111	868,711	279.27.....	.....	.....24,263	.....	.....24,796	.....	.....24,796	533	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	10/26/2021....	8,011	2,247,081	280.51.....	.....	.....58,478	.....	.....59,178	.....	.....59,178	700	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	10/27/2021....	3,862	1,082,514	280.33.....	.....	.....28,498	.....	.....28,879	.....	.....28,879	381	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	10/28/2021....	9,021	2,543,598	281.95.....	.....	.....60,805	.....	.....60,751	.....	.....60,751	(53)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	10/29/2021....	10,777	2,997,456	278.14.....	.....	.....89,986	.....	.....92,536	.....	.....92,536	2,550	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	10/29/2021....	2,651	738,609	278.63.....	.....	.....21,551	.....	.....22,088	.....	.....22,088	536	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	10/29/2021....	12,254	4,778,512	389.94.....	.....	.....113,109	.....	.....114,506	.....	.....114,506	1,397	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	11/01/2021....	2,579	1,007,718	390.72.....	.....	.....23,057	.....	.....23,270	.....	.....23,270	213	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	11/02/2021....	12,592	3,556,251	282.43.....	.....	.....82,853	.....	.....82,464	.....	.....82,464	(388)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	11/02/2021....	6,517	2,544,204	390.41.....	.....	.....59,107	.....	.....59,729	.....	.....59,729	622	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	11/03/2021....	5,046	1,432,384	283.84.....	.....	.....30,632	.....	.....30,073	.....	.....30,073	(559)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	11/03/2021....	2,633	1,028,710	390.65.....	.....	.....23,674	.....	.....23,878	.....	.....23,878	204	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	11/04/2021....	8,396	2,358,607	280.93.....	.....	.....60,365	.....	.....60,753	.....	.....60,753	387	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	11/04/2021....	4,577	1,805,107	394.39.....	.....	.....35,105	.....	.....34,523	.....	.....34,523	(582)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	11/05/2021....	4,051	1,146,493	283.01.....	.....	.....25,886	.....	.....25,581	.....	.....25,581	(305)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	11/05/2021....	5,291	2,082,918	393.66.....	.....	.....41,959	.....	.....41,447	.....	.....41,447	(512)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	09/12/2022....	370	149,315	403.39.....	.....	.....2,935	.....	.....2,395	.....	.....2,395	(540)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	10/24/2022....	37,894	10,708,327	282.59.....	.....	.....342,936	.....	.....307,449	.....	.....307,449	(35,487)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	10/25/2022....	16,033	4,528,439	282.45.....	.....	.....146,218	.....	.....131,118	.....	.....131,118	(15,101)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	10/25/2022....	1,687	669,206	396.67.....	.....	.....17,377	.....	.....15,047	.....	.....15,047	(2,330)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	10/26/2022....	8,271	2,345,425	283.58.....	.....	.....71,873	.....	.....63,703	.....	.....63,703	(8,170)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	10/27/2022....	16,038	4,522,041	281.95.....	.....	.....149,639	.....	.....134,794	.....	.....134,794	(14,845)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	10/28/2022....	23,523	6,623,674	281.58.....	.....	.....223,000	.....	.....201,665	.....	.....201,665	(21,336)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	10/28/2022....	3,844	1,502,235	390.81.....	.....	.....47,857	.....	.....43,329	.....	.....43,329	(4,528)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	10/28/2022....	904	352,365	389.84.....	.....	.....11,597	.....	.....10,572	.....	.....10,572	(1,024)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	10/28/2022....	834	320,465	384.37.....	.....	.....12,614	.....	.....11,921	.....	.....11,921	(694)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	10/31/2022....	25,404	7,193,789	283.18.....	.....	.....225,076	.....	.....200,435	.....	.....200,435	(24,641)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	10/31/2022....	20,836	8,179,958	392.58.....	.....	.....245,661	.....	.....219,672	.....	.....219,672	(25,989)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	11/01/2022....	8,122	2,301,079	283.33.....	.....	.....71,551	.....	.....63,599	.....	.....63,599	(7,952)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	11/01/2022....	20,325	7,976,159	392.43.....	.....	.....241,055	.....	.....215,653	.....	.....215,653	(25,402)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	11/02/2022....	20,151	5,703,128	283.02.....	.....	.....180,150	.....	.....160,519	.....	.....160,519	(19,631)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	11/03/2022....	10,617	3,032,551	285.63.....	.....	.....84,724	.....	.....73,413	.....	.....73,413	(11,311)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	11/04/2022....	20,067	5,705,054	284.3.....	.....	.....169,968	.....	.....149,354	.....	.....149,354	(20,614)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	11/04/2022....	40,891	16,075,581	393.13.....		475,565		422,789		422,789	(52,776)						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/06/2019....	11/04/2022....	18,741	7,340,272	391.67.....	.....	.....228,077	.....	.....205,096	.....	.....205,096	(22,982)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/07/2019....	09/24/2020....	439	167,249	381.36.....	.....	.....3,245	.....	.....4,241	.....	.....4,241	995	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/07/2019....	09/24/2020....	.....	.....	411.13.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	11/07/2019....	10/23/2020....	1,327	784,473	591.06.....	.....	.....24,116	.....	.....32,036	.....	.....32,036	7,920	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	11/07/2019....	10/23/2020....	.....	.....	626.56.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/07/2019....	10/28/2020....	758	288,912	381.14.....	.....	.....5,966	.....	.....7,632	.....	.....7,632	1,666	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/07/2019....	10/28/2020....	.....	.....	411.97.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/07/2019....	10/29/2020....	26,427	10,071,969	381.12.....	.....	.....210,626	.....	.....270,108	.....	.....270,108	59,482	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/07/2019....	10/29/2020....	.....	.....	413.6.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	11/07/2019....	10/30/2020....	2,336	1,399,683	599.2.....	.....	.....34,408	.....	.....44,451	.....	.....44,451	10,043	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/07/2019....	10/30/2020....	33,550	12,806,832	381.72.....	.....	.....260,351	.....	.....333,298	.....	.....333,298	72,947	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/07/2019....	10/30/2020....	56,407	21,609,027	383.09.....	.....	.....402,183	.....	.....511,830	.....	.....511,830	109,646	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	11/07/2019....	10/30/2020....	.....	.....	631.81.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/07/2019....	10/30/2020....	.....	.....	414.8.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/07/2019....	10/30/2020....	.....	.....	414.46.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/07/2019....	11/02/2020....	10,130	3,880,048	383.01.....	.....	.....73,648	.....	.....94,266	.....	.....94,266	20,618	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/07/2019....	11/02/2020....	.....	.....	417.07.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/07/2019....	11/03/2020....	4,798	1,838,434	383.13.....	.....	.....32,821	.....	.....40,978	.....	.....40,978	8,157	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/07/2019....	11/03/2020....	.....	.....	408.83.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/07/2019....	11/04/2020....	19,100	7,319,579	383.22.....	.....	.....135,802	.....	.....172,305	.....	.....172,305	36,502	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/07/2019....	11/04/2020....	.....	.....	414.35.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/07/2019....	11/05/2020....	21,169	8,081,973	381.78.....		164,485		209,984		209,984	45,499						3.....

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/07/2019....	11/05/2020....	.....	.....	414.6.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	11/07/2019....	11/06/2020....	509	306,316	602.32.....	.....	.....6,825	.....	.....9,105	.....	.....9,105	2,280	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/07/2019....	11/06/2020....	19,789	7,571,534	382.61.....	.....	.....147,231	.....	.....187,268	.....	.....187,268	40,036	.....	.....	.....	.....	.....	3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	11/07/2019....	11/06/2020....	.....	.....	633.86.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/07/2019....	11/06/2020....	.....	.....	415.28.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2019....	10/07/2021....	408	159,595	391.24.....	.....	.....3,296	.....	.....3,514	.....	.....3,514	218	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2019....	10/15/2021....	352	133,826	380.37.....	.....	.....4,479	.....	.....4,997	.....	.....4,997	518	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	11/13/2019....	11/04/2021....	6,120	1,840,687	300.76.....	.....	.....37,147	.....	.....37,510	.....	.....37,510	363	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2019....	11/05/2021....	8,193	3,184,284	388.67.....	.....	.....76,029	.....	.....81,712	.....	.....81,712	5,684	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2019....	11/05/2021....	4,328	1,686,759	389.73.....	.....	.....38,433	.....	.....41,068	.....	.....41,068	2,635	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2019....	11/08/2021....	3,671	1,419,773	386.72.....	.....	.....36,970	.....	.....40,131	.....	.....40,131	3,161	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	11/13/2019....	11/09/2021....	6,977	2,090,590	299.66.....	.....	.....45,366	.....	.....46,255	.....	.....46,255	889	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2019....	11/09/2021....	3,440	1,336,452	388.5.....	.....	.....32,233	.....	.....34,683	.....	.....34,683	2,450	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2019....	11/10/2021....	2,590	1,005,343	388.12.....	.....	.....24,685	.....	.....26,595	.....	.....26,595	1,910	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2019....	11/10/2021....	5,916	2,316,813	391.64.....	.....	.....48,627	.....	.....51,420	.....	.....51,420	2,794	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	11/13/2019....	11/12/2021....	674	197,087	292.34.....	.....	.....6,505	.....	.....6,822	.....	.....6,822	317	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2019....	11/12/2021....	3,720	1,443,674	388.05.....	.....	.....35,641	.....	.....38,376	.....	.....38,376	2,735	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2019....	10/24/2022....	428	168,757	394.55.....	.....	.....4,521	.....	.....4,155	.....	.....4,155	(366)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	11/13/2019....	10/31/2022....	8,300	2,500,396	301.25.....	.....	.....69,187	.....	.....61,812	.....	.....61,812	(7,375)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	11/13/2019....	11/04/2022....	11,420	3,467,321	303.63.....	.....	.....85,655	.....	.....75,401	.....	.....75,401	(10,254)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2019....	11/04/2022....	2,880	1,124,726	390.53.....	.....	.....34,877	.....	.....32,926	.....	.....32,926	(1,951)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2019....	11/04/2022....	13,032	5,131,247	393.73.....		142,574		131,601		131,601	(10,973)						3.....

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/13/2019....	11/07/2022....	8,317	2,503,157	300.98.....		70,541		63,080		63,080	(7,460)						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2019....	11/07/2022....	23,455	9,110,028	388.41.....		303,738		290,819		290,819	(12,919)						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2019....	11/08/2022....	19,070	7,436,549	389.97.....		235,509		223,139		223,139	(12,370)						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/13/2019....	11/10/2022....	8,627	2,571,813	298.1.....		83,278		75,598		75,598	(7,680)						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/13/2019....	11/10/2022....	1,676	498,607	297.45.....		16,639		15,158		15,158	(1,480)						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2019....	11/11/2022....	33,352	12,949,232	388.26.....		435,243		416,543		416,543	(18,700)						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2019....	11/11/2022....	23,530	9,187,348	390.46.....		286,825		270,635		270,635	(16,190)						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/14/2019....	10/23/2020....	4,055	1,116,413	275.3.....		22,223		24,827		24,827	2,604						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/14/2019....	10/23/2020....			289.39.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/14/2019....	10/30/2020....	4,736	1,308,763	276.34.....		24,059		26,528		26,528	2,469						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/14/2019....	10/30/2020....			289.95.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/05/2020....	766	292,543	381.88.....		6,619		7,537		7,537	918						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/05/2020....			414.34.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/06/2020....	3,967	1,097,642	276.68.....		19,836		21,759		21,759	1,923						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/06/2020....	30,744	11,700,882	380.59.....		284,383		325,664		325,664	41,281						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/06/2020....	26,775	10,182,421	380.29.....		250,618		286,613		286,613	35,995						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/06/2020....			290.32.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/06/2020....			412.45.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/06/2020....			413.44.....		(0)											3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/09/2020....	6,171	1,703,752	276.07.....		31,845		34,994		34,994	3,150						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/09/2020....	7,663	2,915,215	380.41.....		70,273		79,974		79,974	9,701						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/09/2020....			289.49.....		(0)											3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/09/2020....	.....	.....	410.37.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/10/2020....	3,831	1,457,744	380.48.....	.....	.....33,448	.....	.....37,521	.....	.....37,521	4,073	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/10/2020....	.....	.....	405.85.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/11/2020....	16,864	6,406,673	379.91.....	.....	.....160,373	.....	.....183,108	.....	.....183,108	22,734	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/11/2020....	.....	.....	411.19.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/12/2020....	1,428	394,151	275.97.....	.....	.....7,455	.....	.....8,166	.....	.....8,166	711	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/12/2020....	29,260	11,139,130	380.69.....	.....	.....270,951	.....	.....309,145	.....	.....309,145	38,194	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/12/2020....	.....	.....	413.51.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/12/2020....	.....	.....	289.42.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/13/2020....	26,313	10,041,514	381.62.....	.....	.....231,027	.....	.....261,751	.....	.....261,751	30,724	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/13/2020....	.....	.....	413.11.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
Rainbow Call Options.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity/ Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	11/18/2019....	11/13/2020....	53,963,071	53,963,071	3120.46.....	.....	.....2,467,731	.....	.....3,306,211	.....	.....3,306,211	838,480	.....	.....	.....	.....	.....	3.....
Rainbow Call Options.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity/ Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	11/18/2019....	11/13/2020....	60,237,025	60,237,025	3120.46.....	.....	.....2,409,481	.....	.....3,422,927	.....	.....3,422,927	1,013,446	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	10/20/2021....	504	195,962	389.06.....	.....	.....4,891	.....	.....4,875	.....	.....4,875	(16)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/05/2021....	2,056	581,049	282.61.....	.....	.....13,035	.....	.....13,336	.....	.....13,336	301	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/09/2021....	16,912	4,748,712	280.79.....	.....	.....119,568	.....	.....123,930	.....	.....123,930	4,363	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/10/2021....	13,621	3,838,923	281.84.....	.....	.....90,715	.....	.....93,318	.....	.....93,318	2,602	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/10/2021....	4,192	1,173,684	279.99.....	.....	.....31,020	.....	.....32,338	.....	.....32,338	1,318	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/12/2021....	10,154	2,845,396	280.22.....	.....	.....74,328	.....	.....77,313	.....	.....77,313	2,985	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/12/2021....	5,881	1,661,800	282.56.....	.....	.....37,699	.....	.....38,489	.....	.....38,489	790	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/12/2021....	12,482	4,852,257	388.74.....	.....	.....125,319	.....	.....124,715	.....	.....124,715	(605)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/12/2021....	4,651	1,823,654	392.08.....		40,652		39,641		39,641	(1,011)						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/15/2021....	7,571	2,963,625	391.42.....	.....	.....68,143	.....	.....66,798	.....	.....66,798	(1,345)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/16/2021....	16,511	4,646,497	281.42.....	.....	.....113,265	.....	.....116,780	.....	.....116,780	3,516	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/16/2021....	5,285	2,066,143	390.93.....	.....	.....48,624	.....	.....47,776	.....	.....47,776	(848)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/17/2021....	10,526	2,934,546	278.79.....	.....	.....83,787	.....	.....87,874	.....	.....87,874	4,087	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/17/2021....	4,677	1,828,535	390.97.....	.....	.....42,981	.....	.....42,230	.....	.....42,230	(751)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/18/2021....	5,861	1,649,034	281.37.....	.....	.....40,439	.....	.....41,644	.....	.....41,644	1,205	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/18/2021....	2,893	1,133,746	391.84.....	.....	.....25,693	.....	.....25,074	.....	.....25,074	(620)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/19/2021....	11,902	3,370,635	283.2.....	.....	.....73,911	.....	.....75,067	.....	.....75,067	1,156	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/19/2021....	3,214	1,250,072	388.97.....	.....	.....32,138	.....	.....31,930	.....	.....31,930	(208)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	10/21/2022....	368	142,584	386.94.....	.....	.....5,251	.....	.....4,788	.....	.....4,788	(463)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	10/31/2022....	610	241,200	395.41.....	.....	.....6,710	.....	.....5,748	.....	.....5,748	(962)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/07/2022....	21,422	6,059,566	282.86.....	.....	.....189,375	.....	.....172,539	.....	.....172,539	(16,836)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/07/2022....	2,096	815,861	389.18.....	.....	.....28,154	.....	.....25,258	.....	.....25,258	(2,896)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/08/2022....	17,258	4,888,051	283.24.....	.....	.....150,314	.....	.....136,283	.....	.....136,283	(14,031)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/09/2022....	12,996	3,678,744	283.07.....	.....	.....114,104	.....	.....103,601	.....	.....103,601	(10,503)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/10/2022....	20,926	5,909,254	282.39.....	.....	.....189,379	.....	.....173,008	.....	.....173,008	(16,371)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/10/2022....	763	296,698	388.98.....	.....	.....10,328	.....	.....9,271	.....	.....9,271	(1,057)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/11/2022....	11,338	3,212,271	283.31.....	.....	.....98,644	.....	.....89,334	.....	.....89,334	(9,309)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/11/2022....	22,350	8,747,857	391.4.....	.....	.....281,165	.....	.....248,021	.....	.....248,021	(33,144)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/14/2022....	36,296	10,292,193	283.56.....	.....	.....312,512	.....	.....282,644	.....	.....282,644	(29,868)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/14/2022....	17,722	6,936,005	391.38.....	.....	.....223,296	.....	.....197,123	.....	.....197,123	(26,173)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/15/2022....	13,344	3,796,465	284.5.....		110,358		98,841		98,841	(11,517)						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/15/2022.....	13,138	5,121,644	389.84.....		173,682		154,995		154,995	(18,687)						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/16/2022.....	18,787	5,319,594	283.16.....		164,946		149,593		149,593	(15,352)						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/17/2022.....	25,741	7,267,191	282.32.....		234,500		214,331		214,331	(20,170)						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/18/2022.....	25,477	7,191,656	282.28.....		232,605		212,679		212,679	(19,927)						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/18/2022.....	40,248	15,799,494	392.55.....		490,225		428,818		428,818	(61,407)						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/18/2022.....	19,454	7,616,536	391.52.....		244,728		215,643		215,643	(29,086)						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/22/2019....	09/11/2020.....	7,864	2,966,757	377.27.....		85,715		99,676		99,676	13,961						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/22/2019....	09/11/2020.....			414.92.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/22/2019....	10/23/2020.....	964	367,798	381.47.....		8,070		8,858		8,858	788						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/22/2019....	10/23/2020.....			406.38.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/06/2020.....	848	322,879	380.92.....		7,900		8,794		8,794	894						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/06/2020.....			413.37.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/12/2020.....	661	251,490	380.36.....		6,235		6,894		6,894	659						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/12/2020.....			409.89.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/13/2020.....	22,841	8,736,584	382.49.....		196,436		215,668		215,668	19,232						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/13/2020.....	33,621	12,870,631	382.81.....		282,420		309,348		309,348	26,928						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/13/2020.....			413.46.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/13/2020.....			412.89.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/16/2020.....	20,193	7,729,312	382.78.....		174,666		192,572		192,572	17,906						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/16/2020.....			417.03.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/17/2020.....	6,237	2,387,856	382.86.....		50,644		54,901		54,901	4,257						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/17/2020.....			409.17.....		(0)											3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/18/2020....	23,268	8,915,711	383.17.....	.....	.....194,290	.....	.....212,418	.....	.....212,418	18,127	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/18/2020....	.....	.....	414.26.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/19/2020....	17,672	6,774,569	383.36.....	.....	.....148,088	.....	.....162,034	.....	.....162,034	13,947	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/19/2020....	.....	.....	416.33.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/20/2020....	27,382	10,500,574	383.49.....	.....	.....225,077	.....	.....245,088	.....	.....245,088	20,011	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/20/2020....	36,958	14,132,008	382.38.....	.....	.....321,904	.....	.....352,540	.....	.....352,540	30,635	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/20/2020....	.....	.....	413.36.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/20/2020....	.....	.....	414.24.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/27/2019....	10/22/2021....	800	306,591	383.32.....	.....	.....10,270	.....	.....10,059	.....	.....10,059	(211)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/27/2019....	10/29/2021....	695	265,366	381.86.....	.....	.....9,472	.....	.....9,337	.....	.....9,337	(135)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/27/2019....	11/02/2021....	965	378,488	392.11.....	.....	.....8,774	.....	.....8,146	.....	.....8,146	(629)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/27/2019....	11/12/2021....	1,084	413,909	381.99.....	.....	.....14,823	.....	.....14,582	.....	.....14,582	(241)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/27/2019....	11/19/2021....	613	241,412	393.84.....	.....	.....5,272	.....	.....4,820	.....	.....4,820	(452)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/27/2019....	11/19/2021....	12,093	4,732,170	391.32.....	.....	.....115,487	.....	.....107,540	.....	.....107,540	(7,946)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/27/2019....	11/19/2021....	5,889	2,287,992	388.55.....	.....	.....62,890	.....	.....59,651	.....	.....59,651	(3,239)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/27/2019....	11/22/2021....	11,731	4,589,359	391.22.....	.....	.....112,617	.....	.....105,082	.....	.....105,082	(7,534)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/27/2019....	11/23/2021....	6,447	2,493,901	386.83.....	.....	.....73,883	.....	.....70,806	.....	.....70,806	(3,077)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/27/2019....	11/24/2021....	3,470	1,350,247	389.11.....	.....	.....36,367	.....	.....34,375	.....	.....34,375	(1,991)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/27/2019....	11/24/2021....	5,963	2,336,791	391.87.....	.....	.....55,875	.....	.....51,854	.....	.....51,854	(4,021)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/27/2019....	11/26/2021....	5,338	2,106,183	394.53.....	.....	.....44,843	.....	.....40,814	.....	.....40,814	(4,029)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/27/2019....	11/18/2022....	638	246,554	386.63.....	.....	.....9,655	.....	.....8,478	.....	.....8,478	(1,176)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/27/2019....	11/18/2022....	5,290	2,075,741	392.4.....		67,340		56,687		56,687	(10,652)						3.....

E18.178

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/27/2019....	11/18/2022....	32,193	12,595,657	391.26.....	.....	.....424,298	.....	.....360,411	.....	.....360,411	(63,887)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/27/2019....	11/21/2022....	22,392	8,739,224	390.28.....	.....	.....304,310	.....	.....260,573	.....	.....260,573	(43,737)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/27/2019....	11/22/2022....	30,800	12,032,140	390.66.....	.....	.....413,946	.....	.....353,461	.....	.....353,461	(60,485)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/27/2019....	11/25/2022....	47,189	18,496,338	391.96.....	.....	.....610,630	.....	.....516,162	.....	.....516,162	(94,468)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/27/2019....	11/25/2022....	23,346	9,171,655	392.86.....	.....	.....293,924	.....	.....246,665	.....	.....246,665	(47,260)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/04/2019....	10/22/2020....	1,329	505,394	380.21.....	.....	.....12,588	.....	.....14,398	.....	.....14,398	1,810	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/04/2019....	10/22/2020....	.....	.....	414.43.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/18/2020....	364	138,970	382.27.....	.....	.....3,017	.....	.....3,321	.....	.....3,321	304	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/18/2020....	.....	.....	408.95.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/20/2020....	17,555	6,721,336	382.88.....	.....	.....145,177	.....	.....160,586	.....	.....160,586	15,408	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/20/2020....	450	172,434	383.57.....	.....	.....3,515	.....	.....3,850	.....	.....3,850	335	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/20/2020....	.....	.....	410.61.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/20/2020....	.....	.....	412.35.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/23/2020....	7,652	2,930,467	382.96.....	.....	.....65,502	.....	.....73,339	.....	.....73,339	7,836	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/23/2020....	.....	.....	419.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/24/2020....	6,972	2,670,995	383.08.....	.....	.....55,640	.....	.....60,778	.....	.....60,778	5,138	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/24/2020....	.....	.....	409.3.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/25/2020....	30,829	11,836,632	383.94.....	.....	.....245,710	.....	.....271,122	.....	.....271,122	25,412	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/25/2020....	20,887	8,040,652	384.96.....	.....	.....159,159	.....	.....175,594	.....	.....175,594	16,435	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/25/2020....	.....	.....	418.13.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/25/2020....	.....	.....	415.21.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/27/2020....	19,786	7,591,979	383.71.....		159,869		176,779		176,779	16,911						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/27/2020....	63,808	24,540,511	384.6.....	.....	.....493,873	.....	.....544,545	.....	.....544,545	50,672	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/27/2020....	.....	.....	415.15.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/27/2020....	.....	.....	416.67.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/30/2020....	6,697	2,569,983	383.76.....	.....	.....53,374	.....	.....58,723	.....	.....58,723	5,349	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/30/2020....	.....	.....	413.25.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/04/2019....	12/01/2020....	4,040	1,550,806	383.88.....	.....	.....31,349	.....	.....34,138	.....	.....34,138	2,789	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/04/2019....	12/01/2020....	.....	.....	410.72.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/04/2019....	12/02/2020....	24,457	9,329,715	381.47.....	.....	.....217,670	.....	.....240,358	.....	.....240,358	22,688	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/04/2019....	12/02/2020....	.....	.....	410.13.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/04/2019....	12/03/2020....	26,818	10,274,413	383.11.....	.....	.....224,202	.....	.....247,324	.....	.....247,324	23,122	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/04/2019....	12/03/2020....	.....	.....	413.93.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	11/19/2021....	5,784	1,628,928	281.61.....	.....	.....38,466	.....	.....40,499	.....	.....40,499	2,033	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	11/23/2021....	14,260	4,005,807	280.92.....	.....	.....98,819	.....	.....104,657	.....	.....104,657	5,838	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	11/24/2021....	16,315	4,600,757	282.....	.....	.....106,372	.....	.....111,790	.....	.....111,790	5,418	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	11/24/2021....	3,829	1,076,884	281.25.....	.....	.....26,075	.....	.....27,535	.....	.....27,535	1,460	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	11/26/2021....	3,831	1,076,997	281.11.....	.....	.....26,359	.....	.....27,839	.....	.....27,839	1,480	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	11/26/2021....	16,061	6,306,156	392.64.....	.....	.....129,612	.....	.....134,780	.....	.....134,780	5,168	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	11/26/2021....	6,876	2,685,769	390.58.....	.....	.....60,581	.....	.....63,692	.....	.....63,692	3,111	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	11/29/2021....	9,026	3,524,437	390.47.....	.....	.....80,062	.....	.....84,238	.....	.....84,238	4,176	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	11/30/2021....	8,840	2,494,680	282.21.....	.....	.....57,194	.....	.....60,028	.....	.....60,028	2,835	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	11/30/2021....	3,298	1,288,055	390.58.....	.....	.....29,153	.....	.....30,642	.....	.....30,642	1,489	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	12/01/2021....	6,203	1,757,088	283.25.....		37,778		39,380		39,380	1,602						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

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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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	12/01/2021....	2,012	779,585	387.51.....	.....	.....20,218	.....	.....21,543	.....	.....21,543	1,325	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	12/02/2021....	5,417	1,508,751	278.52.....	.....	.....43,228	.....	.....46,377	.....	.....46,377	3,149	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	12/02/2021....	4,137	1,599,949	386.76.....	.....	.....42,899	.....	.....45,835	.....	.....45,835	2,937	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	12/03/2021....	20,382	5,731,285	281.19.....	.....	.....140,434	.....	.....148,080	.....	.....148,080	7,646	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	12/03/2021....	5,353	2,101,753	392.65.....	.....	.....43,464	.....	.....45,162	.....	.....45,162	1,698	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	12/03/2021....	5,969	2,335,659	391.27.....	.....	.....51,456	.....	.....53,807	.....	.....53,807	2,350	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	11/21/2022....	29,668	8,374,451	282.27.....	.....	.....266,421	.....	.....248,171	.....	.....248,171	(18,250)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	11/21/2022....	1,001	391,432	391.06.....	.....	.....12,172	.....	.....11,309	.....	.....11,309	(862)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	11/22/2022....	29,956	8,445,509	281.93.....	.....	.....273,199	.....	.....255,158	.....	.....255,158	(18,041)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	11/23/2022....	18,235	5,162,912	283.13.....	.....	.....158,099	.....	.....145,926	.....	.....145,926	(12,173)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	11/25/2022....	25,872	7,277,501	281.29.....	.....	.....242,937	.....	.....228,066	.....	.....228,066	(14,871)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	11/25/2022....	3,453	1,353,384	391.9.....	.....	.....40,992	.....	.....37,860	.....	.....37,860	(3,131)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	11/25/2022....	22,836	8,972,525	392.92.....	.....	.....262,380	.....	.....240,713	.....	.....240,713	(21,667)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	11/28/2022....	44,217	12,495,166	282.59.....	.....	.....393,085	.....	.....364,959	.....	.....364,959	(28,127)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	11/29/2022....	21,283	6,006,105	282.2.....	.....	.....192,613	.....	.....179,358	.....	.....179,358	(13,255)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	11/29/2022....	34,223	13,356,404	390.28.....	.....	.....428,125	.....	.....399,745	.....	.....399,745	(28,380)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	11/30/2022....	24,011	6,753,119	281.25.....	.....	.....226,425	.....	.....212,589	.....	.....212,589	(13,836)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	12/01/2022....	24,183	6,810,278	281.62.....	.....	.....224,656	.....	.....210,163	.....	.....210,163	(14,492)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	12/02/2022....	17,666	4,937,602	279.5.....	.....	.....179,485	.....	.....170,949	.....	.....170,949	(8,536)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	12/02/2022....	68,592	26,790,753	390.58.....	.....	.....851,916	.....	.....793,293	.....	.....793,293	(58,623)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/05/2019....	12/02/2022....	15,294	5,920,726	387.14.....	.....	.....211,050	.....	.....200,768	.....	.....200,768	(10,282)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/11/2019....	11/12/2021....	5,916	1,752,873	296.27.....	.....	.....49,135	.....	.....48,045	.....	.....48,045	(1,090)	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2019....	11/16/2021....	526	206,179	392.17.....		4,432		4,476	....	.....4,476	44						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/11/2019....	11/23/2021....	6,606	1,976,206	299.16.....		47,410		45,414	....	.....45,414	(1,996)						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2019....	11/24/2021....	382	149,667	391.85.....		3,292		3,325	....	.....3,325	32						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2019....	12/03/2021....	7,762	3,035,839	391.1.....		69,628		70,533	....	.....70,533	905						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2019....	12/06/2021....	10,674	4,173,254	390.98.....		96,385		97,774	....	.....97,774	1,389						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2019....	12/07/2021....	7,946	3,100,066	390.15.....		74,373		75,727	....	.....75,727	1,354						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2019....	12/08/2021....	6,753	2,628,198	389.2.....		65,772		67,292	....	.....67,292	1,520						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2019....	12/09/2021....	7,054	2,749,168	389.75.....		67,292		68,577	....	.....68,577	1,285						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/11/2019....	12/10/2021....	6,390	1,937,260	303.19.....		37,205		34,382	....	.....34,382	(2,822)						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2019....	12/10/2021....	5,076	1,990,350	392.14.....		43,853		44,139	....	.....44,139	286						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/11/2019....	11/10/2022....	7,986	2,399,922	300.5.....		72,846		62,149	....	.....62,149	(10,697)						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/11/2019....	11/14/2022....	7,916	2,390,118	301.95.....		67,888		57,334	....	.....57,334	(10,554)						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2019....	11/17/2022....	350	134,076	382.9.....		5,575		5,309	....	.....5,309	(265)						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/11/2019....	11/18/2022....	10,747	3,257,597	303.12.....		87,702		73,487	....	.....73,487	(14,215)						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/11/2019....	11/21/2022....	8,302	2,517,202	303.22.....		67,597		56,643	....	.....56,643	(10,954)						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/11/2019....	11/22/2022....	7,469	2,232,335	298.88.....		73,711		63,476	....	.....63,476	(10,235)						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/11/2019....	11/25/2022....	7,499	2,275,878	303.49.....		60,507		50,386	....	.....50,386	(10,121)						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/11/2019....	11/25/2022....	6,889	2,089,073	303.23.....		56,247		46,915	....	.....46,915	(9,331)						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/11/2019....	12/02/2022....	13,245	4,005,267	302.4.....		112,838		94,866	....	.....94,866	(17,973)						3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/11/2019....	12/02/2022....	10,639	3,206,577	301.4.....		94,745		80,154	....	.....80,154	(14,591)						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2019....	12/02/2022....	856	332,363	388.17.....		11,739		10,828	....	.....10,828	(911)						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2019....	12/05/2022....	23,492	9,088,661	386.89.....		334,990		311,586	....	.....311,586	(23,404)						3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/11/2019....	12/06/2022....	8,287	2,496,382	301.24.....	.....	.....74,534	.....	.....63,207	.....	.....63,207	(11,326)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2019....	12/06/2022....	25,674	10,056,686	391.7.....	.....	.....316,309	.....	.....285,209	.....	.....285,209	(31,101)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/11/2019....	12/09/2022....	10,216	3,086,458	302.11.....	.....	.....88,622	.....	.....74,876	.....	.....74,876	(13,746)	.....	.....	.....	.....	.....	3.....
NYSE Zebra Edge Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/11/2019....	12/09/2022....	2,891	876,241	303.1.....	.....	.....23,996	.....	.....20,158	.....	.....20,158	(3,838)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2019....	12/09/2022....	45,880	17,897,462	390.09.....	.....	.....595,527	.....	.....542,204	.....	.....542,204	(53,322)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2019....	12/09/2022....	39,227	15,343,069	391.14.....	.....	.....492,685	.....	.....445,696	.....	.....445,696	(46,990)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/12/2019....	11/17/2020....	7,119	1,968,160	276.46.....	.....	.....44,281	.....	.....44,133	.....	.....44,133	(148)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/12/2019....	11/17/2020....	.....	.....	293.26.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....	
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/12/2019....	11/25/2020....	7,768	2,146,373	276.3.....	.....	.....49,173	.....	.....48,888	.....	.....48,888	(285)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/12/2019....	11/25/2020....	.....	.....	293.15.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....	
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/02/2020....	7,904	2,188,052	276.84.....	.....	.....49,240	.....	.....48,880	.....	.....48,880	(360)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/02/2020....	.....	.....	294.4.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....	
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/03/2020....	2,015	772,273	383.26.....	.....	.....16,644	.....	.....17,743	.....	.....17,743	1,099	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/03/2020....	.....	.....	410.61.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....	
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/04/2020....	37,918	14,524,103	383.04.....	.....	.....324,578	.....	.....348,319	.....	.....348,319	23,741	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/04/2020....	31,682	12,120,712	382.58.....	.....	.....277,213	.....	.....298,163	.....	.....298,163	20,950	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/04/2020....	20,039	7,661,391	382.32.....	.....	.....175,543	.....	.....188,209	.....	.....188,209	12,666	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/04/2020....	.....	.....	412.49.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....	
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/04/2020....	.....	.....	410.81.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....	
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/04/2020....	.....	.....	413.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....	
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/07/2020....	8,885	2,459,443	276.81.....	.....	.....58,374	.....	.....58,549	.....	.....58,549	175	.....	.....	.....	.....	3.....	
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/07/2020....	6,545	2,506,570	382.98.....		56,810		61,196		61,196	4,386					3.....	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

E18.184

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/07/2020....	.....	.....	297.29.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/07/2020....	.....	.....	414.27.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/08/2020....	3,837	1,469,985	383.11.....	.....	.....31,732	.....	.....33,656	.....	.....33,656	1,925	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/08/2020....	.....	.....	409.42.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/09/2020....	3,546	982,174	276.98.....	.....	.....22,836	.....	.....22,775	.....	.....22,775	(61)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/09/2020....	38,636	14,787,003	382.73.....	.....	.....335,743	.....	.....359,608	.....	.....359,608	23,864	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/09/2020....	.....	.....	296.65.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/09/2020....	.....	.....	412.1.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/10/2020....	26,401	10,099,109	382.53.....	.....	.....233,647	.....	.....251,278	.....	.....251,278	17,630	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/10/2020....	.....	.....	412.98.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/11/2020....	24,345	9,329,071	383.21.....	.....	.....208,146	.....	.....222,823	.....	.....222,823	14,677	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/11/2020....	.....	.....	413.33.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
Rainbow Call Options.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity/ Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	12/17/2019....	12/15/2020....	68,371,951	68,371,951	3168.8.....	.....	.....3,064,431	.....	.....3,436,358	.....	.....3,436,358	371,928	.....	.....	.....	.....	.....	3.....
Rainbow Call Options.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity/ Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	12/17/2019....	12/15/2020....	60,676,925	60,676,925	3168.8.....	.....	.....2,980,451	.....	.....3,296,322	.....	.....3,296,322	315,871	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	10/22/2021....	1,416	396,857	280.32.....	.....	.....11,836	.....	.....10,556	.....	.....10,556	(1,279)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	11/17/2021....	452	177,425	392.23.....	.....	.....4,424	.....	.....3,844	.....	.....3,844	(580)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/07/2021....	10,316	2,898,264	280.94.....	.....	.....86,141	.....	.....76,360	.....	.....76,360	(9,782)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/08/2021....	7,949	2,253,493	283.49.....	.....	.....57,711	.....	.....49,949	.....	.....49,949	(7,762)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/09/2021....	6,548	1,841,046	281.18.....	.....	.....54,083	.....	.....47,799	.....	.....47,799	(6,284)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/10/2021....	6,717	1,892,425	281.74.....	.....	.....53,870	.....	.....47,357	.....	.....47,357	(6,513)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/10/2021....	14,440	4,095,156	283.6.....	.....	.....104,545	.....	.....90,215	.....	.....90,215	(14,330)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/10/2021....	7,760	3,025,714	389.89.....		84,977		75,016		75,016	(9,961)						3.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

E18.185

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/10/2021....	3,383	1,323,040	391.13.....	.....	.....35,247	.....	.....30,860	.....	.....30,860	(4,387)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/13/2021....	2,645	1,039,279	392.87.....	.....	.....25,739	.....	.....22,270	.....	.....22,270	(3,469)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/14/2021....	21,487	6,100,617	283.92.....	.....	.....153,203	.....	.....131,866	.....	.....131,866	(21,337)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/14/2021....	2,815	1,107,292	393.42.....	.....	.....26,794	.....	.....23,092	.....	.....23,092	(3,702)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/15/2021....	6,713	1,911,658	284.75.....	.....	.....45,719	.....	.....39,008	.....	.....39,008	(6,711)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/15/2021....	4,552	1,782,280	391.5.....	.....	.....46,890	.....	.....40,976	.....	.....40,976	(5,915)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/16/2021....	5,425	1,523,857	280.9.....	.....	.....45,678	.....	.....40,499	.....	.....40,499	(5,179)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/16/2021....	6,784	2,684,875	395.75.....	.....	.....58,820	.....	.....49,715	.....	.....49,715	(9,105)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/17/2021....	2,925	833,637	285.04.....	.....	.....19,624	.....	.....16,691	.....	.....16,691	(2,933)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/17/2021....	5,707	2,259,049	395.83.....	.....	.....49,367	.....	.....41,694	.....	.....41,694	(7,673)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/05/2022....	41,286	11,600,824	280.99.....	.....	.....450,838	.....	.....371,222	.....	.....371,222	(79,616)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/05/2022....	1,184	462,445	390.46.....	.....	.....16,901	.....	.....13,780	.....	.....13,780	(3,121)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/06/2022....	61,590	17,426,249	282.94.....	.....	.....621,442	.....	.....501,073	.....	.....501,073	(120,369)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/07/2022....	19,986	5,624,421	281.42.....	.....	.....214,848	.....	.....175,969	.....	.....175,969	(38,879)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/08/2022....	26,394	7,418,921	281.08.....	.....	.....287,698	.....	.....236,536	.....	.....236,536	(51,163)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/09/2022....	26,741	7,513,011	280.96.....	.....	.....293,076	.....	.....241,205	.....	.....241,205	(51,871)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/09/2022....	23,585	9,223,327	391.07.....	.....	.....331,367	.....	.....268,681	.....	.....268,681	(62,686)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/12/2022....	63,632	17,964,473	282.32.....	.....	.....660,496	.....	.....536,171	.....	.....536,171	(124,325)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/12/2022....	34,439	13,501,297	392.04.....	.....	.....470,086	.....	.....378,779	.....	.....378,779	(91,308)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/13/2022....	34,841	9,863,071	283.09.....	.....	.....350,498	.....	.....282,196	.....	.....282,196	(68,302)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/13/2022....	33,969	13,291,988	391.3.....	.....	.....474,544	.....	.....384,407	.....	.....384,407	(90,137)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/14/2022....	25,732	7,304,721	283.88.....	.....	.....250,884	.....	.....200,038	.....	.....200,038	(50,846)	.....	.....	.....	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/15/2022....	30,065	8,515,443	283.23.....		301,256		241,958		241,958	(59,298)						3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/16/2022....	25,168	7,149,270	284.06.....		243,880		193,984		193,984	(49,896)						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/16/2022....	38,179	14,969,690	392.09.....		521,910		419,921		419,921	(101,989)						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/16/2022....	30,394	11,959,573	393.48.....		398,470		316,994		316,994	(81,476)						3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	12/19/2019....	11/19/2020....	1,217	732,574	602.05.....		22,925		23,482		23,482	558						3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	12/19/2019....	11/19/2020....			637.74.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/19/2019....	12/11/2020....	563	215,335	382.41.....		5,856		5,472		5,472	(384)						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/19/2019....	12/11/2020....	29,096	11,158,143	383.5.....		283,100		262,007		262,007	(21,093)						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/19/2019....	12/11/2020....	22,743	8,759,478	385.15.....		207,644		190,082		190,082	(17,562)						3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	12/19/2019....	12/11/2020....	1,082	652,672	603.41.....		21,027		21,458		21,458	431						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/19/2019....	12/11/2020....			414.35.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/19/2019....	12/11/2020....			417.21.....		(0)											3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	12/19/2019....	12/11/2020....			642.03.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/19/2019....	12/11/2020....			413.56.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/19/2019....	12/14/2020....	10,311	3,972,995	385.33.....		92,074		83,969		83,969	(8,105)						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/19/2019....	12/14/2020....			415.3.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/19/2019....	12/15/2020....	6,325	2,437,646	385.37.....		55,664		50,620		50,620	(5,044)						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/19/2019....	12/15/2020....			413.8.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/19/2019....	12/16/2020....	22,265	8,607,123	386.58.....		187,247		168,730		168,730	(18,517)						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/19/2019....	12/16/2020....			416.4.....		(0)											3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/19/2019....	12/17/2020....	22,991	8,892,807	386.8.....		194,272		175,324		175,324	(18,948)						3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/19/2019....	12/17/2020....			418.83.....		(0)											3.....

E18.186

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

E18.187

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/19/2019....	12/18/2020....	33,103	12,792,966	386.46.....	.....	.....281,375	.....	.....253,691	.....	.....253,691	(27,684)	.....	.....	.....	.....	.....	.....3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653...	12/19/2019....	12/18/2020....	516	318,420	616.71.....	.....	.....7,698	.....	.....7,912	.....	.....7,912	213	.....	.....	.....	.....	.....	.....3.....
Morgan Stanley 3D Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653...	12/19/2019....	12/18/2020....	.....	.....	650.67.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/19/2019....	12/18/2020....	.....	.....	416.56.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/27/2019....	11/23/2021....	373	142,785	383.09.....	.....	.....5,889	.....	.....4,817	.....	.....4,817	(1,072)	.....	.....	.....	.....	.....	.....3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/27/2019....	12/17/2021....	12,139	3,449,396	284.16.....	.....	.....95,291	.....	.....73,494	.....	.....73,494	(21,797)	.....	.....	.....	.....	.....	.....3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/27/2019....	12/17/2021....	22,938	9,027,622	393.57.....	.....	.....249,334	.....	.....187,295	.....	.....187,295	(62,039)	.....	.....	.....	.....	.....	.....3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/27/2019....	12/20/2021....	11,386	4,498,035	395.06.....	.....	.....116,817	.....	.....86,668	.....	.....86,668	(30,149)	.....	.....	.....	.....	.....	.....3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/27/2019....	12/21/2021....	13,026	3,706,610	284.56.....	.....	.....100,298	.....	.....77,050	.....	.....77,050	(23,248)	.....	.....	.....	.....	.....	.....3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/27/2019....	12/21/2021....	7,314	2,887,281	394.77.....	.....	.....75,991	.....	.....56,524	.....	.....56,524	(19,466)	.....	.....	.....	.....	.....	.....3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/27/2019....	12/22/2021....	3,982	1,142,263	286.83.....	.....	.....27,040	.....	.....20,192	.....	.....20,192	(6,848)	.....	.....	.....	.....	.....	.....3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/27/2019....	12/22/2021....	2,731	1,083,325	396.68.....	.....	.....26,299	.....	.....19,211	.....	.....19,211	(7,088)	.....	.....	.....	.....	.....	.....3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/27/2019....	12/23/2021....	5,354	1,535,085	286.72.....	.....	.....36,621	.....	.....27,380	.....	.....27,380	(9,241)	.....	.....	.....	.....	.....	.....3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/27/2019....	12/23/2021....	5,937	1,686,922	284.15.....	.....	.....46,841	.....	.....36,146	.....	.....36,146	(10,695)	.....	.....	.....	.....	.....	.....3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/27/2019....	12/23/2021....	11,612	4,590,860	395.35.....	.....	.....118,095	.....	.....87,365	.....	.....87,365	(30,730)	.....	.....	.....	.....	.....	.....3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/27/2019....	12/23/2021....	2,413	962,167	398.7.....	.....	.....21,430	.....	.....15,327	.....	.....15,327	(6,102)	.....	.....	.....	.....	.....	.....3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/27/2019....	12/23/2021....	8,488	3,361,430	396.02.....	.....	.....84,032	.....	.....61,771	.....	.....61,771	(22,261)	.....	.....	.....	.....	.....	.....3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/27/2019....	12/16/2022....	15,993	6,300,314	393.94.....	.....	.....229,501	.....	.....163,860	.....	.....163,860	(65,641)	.....	.....	.....	.....	.....	.....3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/27/2019....	12/16/2022....	362	142,975	395.11.....	.....	.....5,015	.....	.....3,542	.....	.....3,542	(1,473)	.....	.....	.....	.....	.....	.....3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/27/2019....	12/19/2022....	67,924	19,257,238	283.51.....	.....	.....731,545	.....	.....539,781	.....	.....539,781	(191,765)	.....	.....	.....	.....	.....	.....3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/27/2019....	12/19/2022....	32,393	12,744,855	393.44.....	.....	.....472,296	.....	.....338,919	.....	.....338,919	(133,377)	.....	.....	.....	.....	.....	.....3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/27/2019....	12/20/2022....	30,461	8,668,210	284.57.....	.....	.....314,355	.....	.....228,993	.....	.....228,993	(85,362)	.....	.....	.....	.....	.....	.....3.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/27/2019....	12/20/2022....	32,395	12,753,441	393.68.....	.....	.....469,086	.....	.....335,998	.....	.....335,998	(133,088)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/27/2019....	12/21/2022....	32,335	9,161,189	283.32.....	.....	.....351,160	.....	.....259,783	.....	.....259,783	(91,376)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/27/2019....	12/22/2022....	35,885	10,207,169	284.44.....	.....	.....372,847	.....	.....271,892	.....	.....271,892	(100,954)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/27/2019....	12/22/2022....	1,654	656,995	397.11.....	.....	.....21,657	.....	.....15,013	.....	.....15,013	(6,643)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/27/2019....	12/23/2022....	34,695	9,847,553	283.83.....	.....	.....369,851	.....	.....271,628	.....	.....271,628	(98,224)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/27/2019....	12/23/2022....	500	145,525	290.84.....	.....	.....3,968	.....	.....2,656	.....	.....2,656	(1,312)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/27/2019....	12/23/2022....	85,169	33,674,844	395.39.....	.....	.....1,175,328	.....	.....827,781	.....	.....827,781	(347,547)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/11/2020....	6,828	1,902,674	278.66.....	.....	.....45,064	.....	.....38,964	.....	.....38,964	(6,101)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/11/2020....	.....	.....	298.77.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/15/2020....	9,807	2,737,357	279.11.....	.....	.....63,454	.....	.....54,660	.....	.....54,660	(8,794)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/15/2020....	.....	.....	299.79.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/18/2020....	10,083	2,822,543	279.93.....	.....	.....63,321	.....	.....54,002	.....	.....54,002	(9,320)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/18/2020....	1,239	478,204	385.91.....	.....	.....10,545	.....	.....9,354	.....	.....9,354	(1,191)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/18/2020....	61,065	23,636,866	387.08.....	.....	.....510,500	.....	.....452,206	.....	.....452,206	(58,294)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/18/2020....	.....	.....	417.42.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/18/2020....	.....	.....	302.49.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/18/2020....	.....	.....	411.95.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/21/2020....	11,173	4,328,005	387.35.....	.....	.....93,074	.....	.....82,459	.....	.....82,459	(10,615)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/21/2020....	.....	.....	418.88.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/22/2020....	6,851	1,918,781	280.06.....	.....	.....42,684	.....	.....36,371	.....	.....36,371	(6,313)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/22/2020....	6,393	2,476,286	387.35.....	.....	.....51,335	.....	.....45,091	.....	.....45,091	(6,244)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/22/2020....	.....	.....	302.45.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....

E18.188

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

E18.189

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/22/2020....	.....	.....	414.24.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/23/2020....	30,219	11,718,207	387.78.....	.....	.....243,865	.....	.....214,239	.....	.....214,239	(29,626)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/23/2020....	.....	.....	417.41.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/24/2020....	15,512	4,356,021	280.82.....	.....	.....91,520	.....	.....76,996	.....	.....76,996	(14,523)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/24/2020....	22,834	8,869,011	388.42.....	.....	.....179,243	.....	.....157,018	.....	.....157,018	(22,226)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/24/2020....	35,850	13,949,301	389.1.....	.....	.....274,612	.....	.....239,000	.....	.....239,000	(35,613)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/24/2020....	32,241	12,550,738	389.28.....	.....	.....242,774	.....	.....210,894	.....	.....210,894	(31,880)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/24/2020....	.....	.....	420.07.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/24/2020....	.....	.....	418.85.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/24/2020....	.....	.....	302.72.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/24/2020....	.....	.....	420.93.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/28/2020....	8,367	3,257,561	389.34.....	.....	.....64,509	.....	.....56,504	.....	.....56,504	(8,004)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/28/2020....	.....	.....	425.19.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/29/2020....	13,887	3,907,595	281.39.....	.....	.....79,710	.....	.....66,728	.....	.....66,728	(12,982)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/29/2020....	5,879	2,289,634	389.43.....	.....	.....42,920	.....	.....37,044	.....	.....37,044	(5,876)	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC II Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/29/2020....	.....	.....	416.71.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
JPMorgan MOZAIC Index Call Options	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity/ Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/29/2020....	.....	.....	304.25.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.....
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										.412,327,670	.369,960,591	0	1,380,228,078	XXX	1,380,228,078	703,275,527	0	0	0	0	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other.....										.412,327,670	.369,960,591	0	1,380,228,078	XXX	1,380,228,078	703,275,527	0	0	0	0	XXX	XXX
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants.....										.412,327,670	.369,960,591	0	1,380,228,078	XXX	1,380,228,078	703,275,527	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options.....										.412,327,670	.369,960,591	0	1,380,228,078	XXX	1,380,228,078	703,275,527	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - L2836*AA1.....	D 1.....	Foreign Currency	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69.	12/04/2014....	02/03/2024....	.....	....43,347,500	1.966 EUR (3.78 USD)	.....	.....	..869,406	4,102,000	.....	.....3,851,000	.....	.....889,000	.....	.....	.....438,640	.....	100 / QL.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G6750*AC6.....	D 1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	02/26/2015....	04/29/2025....		...30,800,000	2.84 GBP (3.4125 USD)			...315,511	4,286,000	.....	.....4,206,001	.....	...(1,006,000)	.....	.....	.....355,587	.....	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	2.62 EUR (4.407 USD)			...222,551	66,000	.....	.....(201,256)	.....	.....279,400	.....	.....	.....145,243	.....	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	2.77 EUR (4.522 USD)			...218,266	66,000	.....	.....(330,796)	.....	.....279,400	.....	.....	.....169,658	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G2956@AP6.....	D 1.....	Foreign Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	06/25/2015....	09/23/2025....		...15,750,000	3.43 GBP (3.89 USD)			...167,446	2,493,000	.....	.....2,451,613	.....	.....(503,000)	.....	.....	.....188,577	.....	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	0.755 CHF (3.545 USD)			1,375,904	(528,607)	.....	.....64,018	.....	.....(838,418)	.....	.....	.....477,131	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G0369@AX4.....	D 1.....	Foreign Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	01/28/2016....	04/27/2026....		...28,784,000	2.93 GBP (3.3725 USD)			...211,645	2,270,000	.....	.....1,745,025	.....	.....(1,006,000)	.....	.....	.....361,982	.....	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	3.05 GBP (3.66 USD)			...419,681	3,104,200	.....	.....2,628,443	.....	.....(1,710,200)	.....	.....	.....611,102	.....	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	2.54 GBP (3.4625 USD)			...172,379	(92,300)	.....	.....(175,370)	.....	.....(653,900)	.....	.....	.....293,324	.....	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	2.28 GBP (3.387 USD)			...330,220	(660,100)	.....	.....(319,638)	.....	.....(1,156,900)	.....	.....	.....391,136	.....	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	1.2 EUR (3.143 USD)			...313,241	(40,600)	.....	.....(220,082)	.....	.....368,300	.....	.....	.....212,692	.....	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	2.52 GBP (3.2225 USD)			...64,511	(936,900)	.....	.....(1,190,285)	.....	.....(452,700)	.....	.....	.....146,943	.....	100 / QL.....

E18.190

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond - G294A@AD1.....	D 1.....	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	03/09/2017....	03/15/2027....		...15,672,616	0.49 JPY (3.805 USD)			...515,828	(900,443)		78,113		(163,177)			210,390		100 / QL.....
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond - G294A@AE9.....	D 1.....	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	03/09/2017....	03/15/2029....		...15,672,616	0.58 JPY (3.91 USD)			...517,495	(900,443)		235,830		(163,177)			237,829		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	0.3 JPY (3.356 USD)			...912,911	(989,850)		472,034		(304,597)			406,335		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	1.77 EUR (3.748 USD)			...66,831	(8,400)		(48,321)		76,200			46,352		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	1.77 EUR (3.748 USD)			...646,036	(81,200)		(467,099)		736,600			448,072		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	2.8 GBP (3.99 USD)			...761,225	(1,347,500)		(578,917)		...(1,760,500)			694,048		100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - G2616#AM3.....	D 1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP57OUK5573.....	06/08/2017....	09/13/2027....		...34,782,000	1.96 EUR (3.9875 USD)			...712,478	21,700		(293,334)		787,400			482,795		100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - 887389E@9.....	D 1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP57OUK5573.....	08/22/2017....	09/07/2027....		...23,516,000	2.02 EUR (3.973 USD)			...486,353	1,090,000		924,316		508,000			326,068		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	3.12 GBP (4.416 USD)			...270,830	(161,205)		411,895		(764,962)			479,755		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	3.12 GBP (4.416 USD)			...192,188	(114,395)		292,292		(542,838)			340,447		100 / QL.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G8781@AD1.....	D 1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP57OUK5573.....	01/24/2018....	04/22/2028....		...49,747,250	2.45 GBP (3.821 USD)			...792,024	3,347,750		5,503,382		...(1,760,500)			717,252		100 / QL.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G7737#AD6.....	D 1.....	Foreign Current	Royal Bank of Scotland RR3QWICWWIPCS8A4S074...	01/25/2018....	03/14/2033....		14,294,000	3.02 GBP (4.448 USD)			...241,113	1,037,000	.....	.....1,977,374	.....	.....(503,000)			259,771	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G7737#AD6.....	D 1.....	Foreign Current	Royal Bank of Scotland RR3QWICWWIPCS8A4S074...	01/25/2018....	03/14/2033....		11,435,200	3.02 GBP (4.448 USD)			...192,891	829,600	.....	.....1,581,899	.....	.....(402,400)			207,817	.....	100 / QL.....
Pay Floating EUR Receive Fixed USD Currency Swap	AFS Bond - G1591#BB7.....	D 1.....	Foreign Current	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	02/22/2018....	06/17/2028....		22,184,100	EURIBOR 6 Months (4.1975 USD)			...846,782	2,000,700	.....	.....4,536,558	.....	.....457,200			322,786	.....	100 / QL.....
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond - G1591#BD3.....	D 1.....	Foreign Current	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	02/22/2018....	06/17/2030....		9,753,800	British Pound 6 Month LIBOR (4.2845 USD)			...228,684	473,900	.....	.....1,702,213	.....	.....(352,100)			157,792	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - N7591#AA9.....	D 1.....	Foreign Current	Societe General SA O2RNE8IBXP4R0TD8PU41....	03/06/2018....	03/31/2036....		8,680,000	2.47 EUR (4.693 USD)			...212,230	830,900	.....	.....1,087,932	.....	.....177,800			175,006	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - N7591#AA9.....	D 1.....	Foreign Current	Societe General SA O2RNE8IBXP4R0TD8PU41....	03/06/2018....	03/31/2036....		12,400,000	2.47 EUR (4.693 USD)			...303,185	1,187,000	.....	.....1,554,188	.....	.....254,000			250,009	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - G3076*AD8.....	D 1.....	Foreign Current	Royal Bank of Scotland RR3QWICWWIPCS8A4S074...	06/14/2018....	06/29/2030....		10,503,900	2.78 EUR (5.309 USD)			...276,575	412,200	.....	.....847,795	.....	.....228,600			170,194	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - G3076*AD8.....	D 1.....	Foreign Current	Royal Bank of Scotland RR3QWICWWIPCS8A4S074...	06/14/2018....	06/29/2030....		10,503,900	2.78 EUR (5.309 USD)			...276,575	412,200	.....	.....847,795	.....	.....228,600			170,194	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G8287#AA4.....	D 1.....	Foreign Current	Royal Bank of Scotland RR3QWICWWIPCS8A4S074...	06/27/2018....	09/27/2030....		11,844,000	2.74 GBP (4.19 USD)			...178,018	(87,300)	.....	.....466,028	.....	.....(452,700)			194,147	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G7898#AA7.....	D 1.....	Foreign Current	Royal Bank of Scotland RR3QWICWWIPCS8A4S074...	06/27/2018....	09/27/2030....		11,844,000	2.74 GBP (4.19 USD)			...178,018	(87,300)	.....	.....466,028	.....	.....(452,700)			194,147	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G8056*AH2.....	D 1.....	Foreign Current	Royal Bank of Scotland RR3QWICWWIPCS8A4S074...	08/07/2018....	11/07/2028....		16,828,500	2.72 GBP (4.19125 USD)			...244,500	(405,600)	.....	.....284,335	.....	.....(653,900)			250,460	.....	100 / QL.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G2730#AE2.....	D 1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	10/31/2018....	01/31/2026....		12,810,000	2.68 GBP (4.3415 USD)			...199,485	(447,000)		67,108		(503,000)			158,067		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	2.87 GBP (4.4775 USD)			...309,430	(715,200)		320,860		(804,800)			309,027		100 / QL.....
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G4622#AN9.....	D 1.....	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	11/16/2018....	01/09/2034....		23,122,800	3.01 GBP (4.5565 USD)			...347,975	(739,800)		550,401		(905,400)			433,138		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	3.11 EUR (5.637 USD)			...204,487	83,300		427,726		177,800			163,254		100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - G7605#AD5.....	D 1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	11/26/2018....	12/05/2036....		7,948,248	3.11 EUR (5.637 USD)			...204,895	83,466		428,581		178,155			163,580		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	2.94 GBP (4.192 USD)			37,691	(84,800)		196,520		(84,800)			180,070		100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - F3789@AA1.....	D 1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	03/22/2019....	04/05/2033....		13,084,800	2.421 EUR (4.7275 USD)			...222,634	77,720		379,639		77,720			238,338		100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - F3789@AA1.....	D 1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	03/22/2019....	04/05/2033....		13,084,800	2.421 EUR (4.7275 USD)			...222,634	77,720		379,639		77,720			238,338		100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - N6587*AA1.....	D 1.....	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27..	05/15/2019....	05/31/2029....		7,849,800	1.55 EUR (3.94 USD)			...112,079	700		196,757		700			120,475		100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - N6587*AB9.....	D 1.....	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27..	05/15/2019....	05/31/2031....		2,242,800	1.74 EUR (4.053 USD)			31,038	200		57,118		200			37,899		100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - N6587*AB9.....	D 1.....	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27..	05/15/2019....	05/31/2031....		8,971,200	1.74 EUR (4.053 USD)			...124,154	800		228,471		800			151,597		100 / QL.....

E18.193

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond - Q4822#AA4.....	D 1.....	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27..	05/30/2019....	08/28/2029....		20,724,000	3.38 AUD (3.5375 USD)			7,237	(339,000)		(383,052)		(339,000)			322,152		100 / QL.....
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond - Q4822#AA4.....	D 1.....	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27..	05/30/2019....	08/28/2029....		13,816,000	3.38 AUD (3.5375 USD)			4,825	(226,000)		(255,368)		(226,000)			214,768		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	0.28 JPY (2.954 USD)			...141,819	62,659		436,775		62,659			229,780		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	0.28 JPY (2.954 USD)			53,182	23,497		163,791		23,497			86,167		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	0.28 JPY (2.954 USD)			...283,638	125,318		873,550		125,317			459,559		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	3.794 AUD (3.9005 USD)			404	(59,600)		(87,350)		(59,600)			42,469		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	3.794 AUD (3.9005 USD)			1,211	(178,800)		(262,050)		(178,800)			127,406		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	3.794 AUD (3.9005 USD)			2,070	(305,450)		(447,668)		(305,450)			217,652		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	3.794 AUD (3.9005 USD)			606	(89,400)		(131,025)		(89,400)			63,703		100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - XS2055747518.....	D 1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/23/2019....	12/31/2038....		9,575,516	2.3 EUR (4.6095 USD)			52,781	(196,966)		(78,653)		(196,966)			208,769		100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - XS2055747518.....	D 1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/23/2019....	12/31/2038....		6,383,678	2.3 EUR (4.6095 USD)			35,187	(131,311)		(52,435)		(131,311)			139,179		100 / QL.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - XS2055747518.....	D 1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	09/23/2019....	12/31/2038....		2,627,947	2.3 EUR (4.6095 USD)			14,485	(54,056)		(21,586)		(54,056)			57,295		100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - L0175#AE2.....	D 1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/02/2019....	09/30/2031....		6,567,000	1.38 EUR (3.4425 USD)			22,964	(160,800)		(138,151)		(160,800)			112,582		100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - L0175#AE2.....	D 1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/02/2019....	09/30/2031....		7,661,500	1.38 EUR (3.4425 USD)			26,791	(187,600)		(161,176)		(187,600)			131,346		100 / QL.....
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - L0175#AE2.....	D 1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/02/2019....	09/30/2031....		3,283,500	1.38 EUR (3.4425 USD)			11,482	(80,400)		(69,076)		(80,400)			56,291		100 / QL.....
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange.....										0	0	#####	17,227,203	XXX	37,010,355	0	(13,915,985)	0	0	15,196,586	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	#####	17,227,203	XXX	37,010,355	0	(13,915,985)	0	0	15,196,586	XXX	XXX
Swaps - Hedging Other - Total Return																						
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/20/2019....	01/02/2020....		35,934,477	JP Morgan Mozaic II USD Index (0)				14,820		14,820	14,820				13,300		3.....
Total Return Swap - J.P. Morgan Mozaic Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/20/2019....	01/02/2020....		..724,008,048	0.0 (J.P. Morgan Mozaic Index)				(930,103)		(930,103)	(930,103)				267,967		3.....
1149999999. Total-Swaps-Hedging Other-Total Return.....										0	0	0	(915,283)	XXX	(915,283)	(915,283)	0	0	0	281,267	XXX	XXX
1169999999. Total-Swaps-Hedging Other.....										0	0	0	(915,283)	XXX	(915,283)	(915,283)	0	0	0	281,267	XXX	XXX
Total - Swaps																						
1379999999. Total-Swaps-Foreign Exchange.....										0	0	#####	17,227,203	XXX	37,010,355	0	(13,915,985)	0	0	15,196,586	XXX	XXX
1389999999. Total-Swaps-Total Return.....										0	0	0	(915,283)	XXX	(915,283)	(915,283)	0	0	0	281,267	XXX	XXX
1409999999. Total-Swaps.....										0	0	#####	16,311,920	XXX	36,095,071	(915,283)	(13,915,985)	0	0	15,477,854	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	#####	17,227,203	XXX	37,010,355	0	(13,915,985)	0	0	15,196,586	XXX	XXX
1709999999. Total-Hedging Other.....										..412,327,670	..369,960,591	0	1,379,312,795	XXX	1,379,312,795	702,360,244	0	0	0	281,267	XXX	XXX
1759999999. TOTAL.....										..412,327,670	..369,960,591	#####	1,396,539,999	XXX	1,416,323,150	702,360,244	(13,915,985)	0	0	15,477,854	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)

(a)

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

(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 A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Other - Call Options and Warrants																									
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/20/2016.	01/14/2019.	01/14/2019.	Exercise...	...16,059	...3,836,215	238.88.....	...142,445	.....	...340,454	.....	...142,445	...	(188,019)	.....	.....	...198,010	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/20/2016.	01/14/2019.	01/14/2019.	Exercise...	...91,122	..21,595,072	236.99.....	...877,508	.....	...2,104,014	.....	...877,508	...	..(1,169,649)	.....	.....	...1,226,506	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/20/2016.	01/14/2019.	01/14/2019.	Exercise...	...26,999	...6,272,948	232.34.....	...315,348	.....	...748,952	.....	...315,348	...	(416,636)	.....	.....	...433,604	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/20/2016.	01/14/2019.	01/14/2019.	Exercise...	...72,402	..17,355,558	239.71.....	...619,040	.....	...1,474,835	.....	...619,040	...	(810,810)	.....	.....	...855,795	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/20/2016.	01/14/2019.	01/14/2019.	Exercise...	...33,473	...7,775,504	232.29.....	...391,972	.....	...930,222	.....	...391,972	...	(517,211)	.....	.....	...538,250	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/20/2016.	01/14/2019.	01/14/2019.	Exercise...	...10,534	...2,534,427	240.6.....	...86,588	.....	...205,198	.....	...86,588	...	(112,074)	.....	.....	...118,610	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/20/2016.	01/14/2019.	01/14/2019.	Exercise...	...34,986	...8,409,604	240.37.....	...290,734	.....	...689,576	.....	...290,734	...	(377,126)	.....	.....	...398,841	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/20/2016.	01/14/2019.	01/14/2019.	Exercise...	...110,088	..25,572,311	232.29.....	...1,289,129	.....	...3,059,342	.....	...1,289,129	...	..(1,701,020)	.....	.....	...1,770,213	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/20/2016.	01/14/2019.	01/14/2019.	Exercise...	...135,151	..32,222,716	238.42.....	...1,223,117	.....	...2,927,372	.....	...1,223,117	...	..(1,620,114)	.....	.....	...1,704,255	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/20/2016.	01/14/2019.	01/14/2019.	Exercise...	...14,117	...3,426,972	242.75.....	...105,315	.....	...244,653	.....	...105,315	...	(130,608)	.....	.....	...139,338	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/20/2016.	01/14/2019.	01/14/2019.	Exercise...	...294	...68,282	232.56.....	...3,400	.....	...8,080	.....	...3,400	...	(4,496)	.....	.....	...4,680	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/20/2016.	01/14/2019.	01/14/2019.	Exercise...	...14,610	...3,394,110	232.31.....	...170,940	.....	...405,727	.....	...170,940	...	(225,604)	.....	.....	...234,787	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/20/2016.	01/14/2019.	01/14/2019.	Exercise...	...1,599	...371,168	232.17.....	...18,801	.....	...44,619	.....	...18,801	...	(24,813)	.....	.....	...25,819	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/20/2016.	01/14/2019.	01/14/2019.	Exercise...	...71,124	..16,522,200	232.3.....	...832,156	.....	...1,975,836	.....	...832,156	...	..(1,098,977)	.....	.....	...1,143,681	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/20/2016.	01/14/2019.	01/14/2019.	Exercise...	...8,074	...1,961,897	243.....	...59,584	.....	...137,898	.....	...59,584	...	(73,323)	.....	.....	...78,314	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/03/2016.	01/29/2019.	01/29/2019.	Exercise...	...20,515	...4,805,289	234.23.....	...290,906	.....	...530,114	.....	...290,906	...	(226,041)	.....	.....	...239,208	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/03/2016.	01/29/2019.	01/29/2019.	Exercise...	...31,516	...7,356,572	233.42.....	...460,771	.....	...839,914	.....	...460,771	...	(358,865)	.....	.....	...379,143	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/03/2016.	01/29/2019.	01/29/2019.	Exercise...	...9,320	...2,239,594	240.3.....	...104,384	.....	...184,256	.....	...104,384	...	(74,002)	.....	.....	...79,872	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/03/2016.	01/29/2019.	01/29/2019.	Exercise...	...2,554	...615,531	241.05.....	...27,757	.....	...48,568	.....	...27,757	...	(19,207)	.....	.....	...20,811	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/03/2016.	01/29/2019.	01/29/2019.	Exercise...	...81,469	..19,051,514	233.85.....	...1,172,338	.....	...2,136,116	.....	...1,172,338	...	(911,430)	.....	.....	...963,778	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/03/2016.	01/29/2019.	01/29/2019.	Exercise...	...27,553	...6,669,037	242.04.....	...287,658	.....	...496,789	.....	...287,658	...	(191,870)	.....	.....	...209,131	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 2

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

E19.1

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/03/2016.	01/29/2019.	01/29/2019.	Exercise...	9,559	...2,337,364	244.53.....	89,946	.....	.....148,541	.....	.....89,946	...	(52,654)	.....	.....	.....58,594	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/03/2016.	01/29/2019.	01/29/2019.	Exercise...	35,710	...8,518,511	238.55.....	428,872	.....	.....768,469	.....	.....428,872	...	(316,982)	.....	.....	.....339,598	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/03/2016.	01/29/2019.	01/29/2019.	Exercise...	167,502	..40,247,457	240.28.....	1,877,701	.....	.....3,314,871	.....	.....1,877,701	...	(1,331,660)	.....	.....	.....1,437,170	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/03/2016.	01/29/2019.	01/29/2019.	Exercise...	1,979	482,032	243.56.....	19,395	.....	.....32,675	.....	.....19,395	...	(12,046)	.....	.....	.....13,280	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/03/2016.	01/29/2019.	01/29/2019.	Exercise...	18,467	...4,316,002	233.71.....	267,038	.....	.....486,799	.....	.....267,038	...	(207,890)	.....	.....	.....219,761	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/03/2016.	01/29/2019.	01/29/2019.	Exercise...	10,887	...2,542,691	233.56.....	158,292	.....	.....288,606	.....	.....158,292	...	(123,312)	.....	.....	.....130,313	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/03/2016.	01/29/2019.	01/29/2019.	Exercise...	1,570	367,045	233.76.....	22,658	.....	.....41,311	.....	.....22,658	...	(17,644)	.....	.....	.....18,654	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/03/2016.	01/29/2019.	01/29/2019.	Exercise...	71,037	..17,161,824	241.59.....	755,123	.....	.....1,312,763	.....	.....755,123	...	(513,077)	.....	.....	.....557,640	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/16/2016.	02/11/2019.	02/11/2019.	Exercise...	64,302	..15,934,567	247.81.....	619,867	.....	.....843,636	.....	.....619,867	...	(128,513)	.....	.....	.....223,769	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/16/2016.	02/11/2019.	02/11/2019.	Exercise...	80,553	..19,358,418	240.32.....	1,047,185	.....	.....1,660,191	.....	.....1,047,185	...	(491,649)	.....	.....	.....613,006	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/16/2016.	02/11/2019.	02/11/2019.	Exercise...	14,387	...3,444,857	239.44.....	193,363	.....	.....309,180	.....	.....193,363	...	(94,106)	.....	.....	.....115,816	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/16/2016.	02/11/2019.	02/11/2019.	Exercise...	5,268	...1,254,981	238.21.....	74,126	.....	.....119,698	.....	.....74,126	...	(37,603)	.....	.....	.....45,571	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/16/2016.	02/11/2019.	02/11/2019.	Exercise...	15,125	...3,642,463	240.82.....	192,847	.....	.....304,169	.....	.....192,847	...	(88,556)	.....	.....	.....111,322	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/16/2016.	02/11/2019.	02/11/2019.	Exercise...	24,417	...5,875,848	240.65.....	313,265	.....	.....495,168	.....	.....313,265	...	(145,141)	.....	.....	.....181,903	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/16/2016.	02/11/2019.	02/11/2019.	Exercise...	6,562	...1,601,802	244.09.....	73,629	.....	.....110,510	.....	.....73,629	...	(27,065)	.....	.....	.....36,880	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/16/2016.	02/11/2019.	02/11/2019.	Exercise...	557	134,644	241.93.....	6,795	.....	.....10,574	.....	.....6,795	...	(2,943)	.....	.....	.....3,779	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/16/2016.	02/11/2019.	02/11/2019.	Exercise...	6,753	...1,619,601	239.83.....	89,411	.....	.....142,491	.....	.....89,411	...	(42,897)	.....	.....	.....53,080	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/16/2016.	02/11/2019.	02/11/2019.	Exercise...	28,022	...6,974,361	248.89.....	258,362	.....	.....337,383	.....	.....258,362	...	(37,736)	.....	.....	.....79,022	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/16/2016.	02/11/2019.	02/11/2019.	Exercise...	5,769	...1,428,476	247.63.....	56,071	.....	.....76,722	.....	.....56,071	...	(12,100)	.....	.....	.....20,652	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/16/2016.	02/11/2019.	02/11/2019.	Exercise...	1,249	318,923	255.31.....	8,707	.....	.....7,020	.....	.....8,707	...	3,038	.....	.....	.....(1,686)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/16/2016.	02/11/2019.	02/11/2019.	Exercise...	123,255	..30,409,375	246.72.....	1,243,639	.....	.....1,751,448	.....	.....1,243,639	...	(324,554)	.....	.....	.....507,809	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/16/2016.	02/11/2019.	02/11/2019.	Exercise...	12,360	...3,090,623	250.05.....	108,521	.....	.....134,477	.....	.....108,521	...	(7,928)	.....	.....	.....25,956	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 2

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

E19.2

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/16/2016.	02/11/2019.	02/11/2019.	Exercise...	8,189	...2,079,091	253.9.....	60,841	.....	.....57,566	.....	.....60,841	...	13,686	.....	.....	.....(3,275)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/16/2016.	02/11/2019.	02/11/2019.	Exercise...	1,595	388,477	243.5.....	18,315	.....	.....27,808	.....	.....18,315	...	(7,104)	.....	.....	.....9,493	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/16/2016.	02/11/2019.	02/11/2019.	Exercise...	1,001	248,172	247.82.....	9,654	.....	.....13,129	.....	.....9,654	...	(1,991)	.....	.....	.....3,475	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/16/2016.	02/11/2019.	02/11/2019.	Exercise...	587	152,919	260.62.....	3,204	.....	.....182	.....	.....3,204	...	2,486	.....	.....	.....(3,022)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2019.	02/28/2019.	Exercise...	45,220	..11,372,817	251.5.....	391,605	.....	.....349,098	.....	.....391,605	...	26,565	.....	.....	.....(42,507)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2019.	02/28/2019.	Exercise...	27,053	..6,579,126	243.19.....	328,429	.....	.....433,667	.....	.....328,429	...	(110,427)	.....	.....	.....105,238	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2019.	02/28/2019.	Exercise...	1,341	326,558	243.6.....	16,020	.....	.....20,939	.....	.....16,020	...	(5,179)	.....	.....	.....4,920	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2019.	02/28/2019.	Exercise...	16,174	..4,112,832	254.28.....	124,220	.....	.....79,902	.....	.....124,220	...	33,819	.....	.....	.....(44,318)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2019.	02/28/2019.	Exercise...	15,512	..3,768,662	242.95.....	190,178	.....	.....252,382	.....	.....190,178	...	(65,162)	.....	.....	.....62,203	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2019.	02/28/2019.	Exercise...	163,624	..40,776,837	249.21.....	1,560,977	.....	.....1,637,880	.....	.....1,560,977	...	(118,749)	.....	.....	.....76,903	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2019.	02/28/2019.	Exercise...	6,189	...1,597,953	258.18.....	39,983	.....	.....6,437	.....	.....39,983	...	22,898	.....	.....	.....(33,546)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2019.	02/28/2019.	Exercise...	723	181,875	251.4.....	6,294	.....	.....5,657	.....	.....6,294	...	386	.....	.....	.....(637)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2019.	02/28/2019.	Exercise...	10,930	..2,774,507	253.84.....	85,583	.....	.....58,804	.....	.....85,583	...	20,409	.....	.....	.....(26,779)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2019.	02/28/2019.	Exercise...	64,978	..16,278,286	250.52.....	586,751	.....	.....565,309	.....	.....586,751	...	1,921	.....	.....	.....(21,443)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2019.	02/28/2019.	Exercise...	10,588	..2,624,115	247.84.....	106,832	.....	.....120,491	.....	.....106,832	...	(16,077)	.....	.....	.....13,658	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2019.	02/28/2019.	Exercise...	182	44,377	243.19.....	2,215	.....	.....2,925	.....	.....2,215	...	(745)	.....	.....	.....710	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2019.	02/28/2019.	Exercise...	5,298	...1,286,937	242.92.....	65,004	.....	.....86,354	.....	.....65,004	...	(22,359)	.....	.....	.....21,350	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2019.	02/28/2019.	Exercise...	49,780	..12,609,261	253.3.....	399,235	.....	.....294,697	.....	.....399,235	...	79,011	.....	.....	.....(104,538)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2019.	02/28/2019.	Exercise...	56,208	..13,664,128	243.1.....	684,612	.....	.....906,071	.....	.....684,612	...	(232,216)	.....	.....	.....221,459	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2019.	02/28/2019.	Exercise...	2,183	531,782	243.56.....	26,135	.....	.....34,192	.....	.....26,135	...	(8,479)	.....	.....	.....8,057	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2019.	02/28/2019.	Exercise...	37,894	...9,225,947	243.47.....	455,102	.....	.....596,824	.....	.....455,102	...	(149,041)	.....	.....	.....141,722	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2019.	02/28/2019.	Exercise...	2,708	672,858	248.51.....	26,588	.....	.....28,998	.....	.....26,588	...	(3,060)	.....	.....	.....2,410	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 2

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

E19.3

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/03/2016.	02/28/2019.	02/28/2019.	Exercise...	...24,758	...6,221,420	251.29.....	...216,384	.....	...196,330	.....	...216,384	...	...11,644	.....	.....	...(20,054)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/22/2016.	03/15/2019.	03/15/2019.	Exercise...	...80,786	...20,227,109	250.38.....	...714,145	.....	...832,900	.....	...714,145	...	...(27,826)	.....	.....	...118,755	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/22/2016.	03/15/2019.	03/15/2019.	Exercise...	...5,079	...1,233,222	242.81.....	...61,100	.....	...90,812	.....	...61,100	...	...(23,136)	.....	.....	...29,712	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/22/2016.	03/15/2019.	03/15/2019.	Exercise...	...487	...118,263	242.7.....	...5,886	.....	...8,766	.....	...5,886	...	...(2,249)	.....	.....	...2,880	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/22/2016.	03/15/2019.	03/15/2019.	Exercise...	...6,019	...1,525,183	253.38.....	...46,770	.....	...44,001	.....	...46,770	...	...7,721	.....	.....	...(2,769)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/22/2016.	03/15/2019.	03/15/2019.	Exercise...	...5,483	...1,409,086	256.98.....	...36,299	.....	...20,343	.....	...36,299	...	...15,762	.....	.....	...(15,956)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/22/2016.	03/15/2019.	03/15/2019.	Exercise...	...77,025	...19,179,305	249.....	...721,727	.....	...900,426	.....	...721,727	...	...(86,788)	.....	.....	...178,699	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/22/2016.	03/15/2019.	03/15/2019.	Exercise...	...20,182	...5,108,387	253.12.....	...158,628	.....	...152,775	.....	...158,628	...	...23,221	.....	.....	...(5,853)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/22/2016.	03/15/2019.	03/15/2019.	Exercise...	...5,870	...1,471,304	250.64.....	...51,364	.....	...58,995	.....	...51,364	...	...(1,122)	.....	.....	...7,631	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/22/2016.	03/15/2019.	03/15/2019.	Exercise...	...56,428	...13,673,553	242.32.....	...691,803	.....	...1,036,576	.....	...691,803	...	...(271,535)	.....	.....	...344,773	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/22/2016.	03/15/2019.	03/15/2019.	Exercise...	...1,153	...279,893	242.79.....	...13,880	.....	...20,635	.....	...13,880	...	...(5,263)	.....	.....	...6,756	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/22/2016.	03/15/2019.	03/15/2019.	Exercise...	...24,343	...5,915,609	243.01.....	...290,413	.....	...430,385	.....	...290,413	...	...(108,487)	.....	.....	...139,973	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/22/2016.	03/15/2019.	03/15/2019.	Exercise...	...63,682	...16,036,434	251.82.....	...529,199	.....	...564,860	.....	...529,199	...	...28,874	.....	.....	...35,662	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/22/2016.	03/15/2019.	03/15/2019.	Exercise...	...6,829	...1,657,274	242.68.....	...82,563	.....	...122,991	.....	...82,563	...	...(31,580)	.....	.....	...40,428	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/22/2016.	03/15/2019.	03/15/2019.	Exercise...	...901	...223,651	248.14.....	...8,752	.....	...11,311	.....	...8,752	...	...(1,458)	.....	.....	...2,560	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/22/2016.	03/15/2019.	03/15/2019.	Exercise...	...10,486	...2,622,858	250.14.....	...93,636	.....	...110,623	.....	...93,636	...	...(5,036)	.....	.....	...16,987	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/22/2016.	03/15/2019.	03/15/2019.	Exercise...	...24,607	...5,958,766	242.16.....	...303,647	.....	...455,963	.....	...303,647	...	...(120,354)	.....	.....	...152,316	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2016.	03/29/2019.	03/29/2019.	Exercise...	...18,910	...4,804,556	254.08.....	...147,484	.....	...206,871	.....	...147,484	...	...33,332	.....	.....	...59,388	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2016.	03/29/2019.	03/29/2019.	Exercise...	...4,883	...1,259,343	257.92.....	...32,109	.....	...34,667	.....	...32,109	...	...15,732	.....	.....	...2,559	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2016.	03/29/2019.	03/29/2019.	Exercise...	...4,377	...1,097,330	250.71.....	...39,438	.....	...62,633	.....	...39,438	...	...318	.....	.....	...23,196	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2016.	03/29/2019.	03/29/2019.	Exercise...	...57,575	...14,541,715	252.57.....	...479,346	.....	...716,809	.....	...479,346	...	...59,745	.....	.....	...237,462	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2016.	03/29/2019.	03/29/2019.	Exercise...	...16,818	...4,085,526	242.92.....	...207,473	.....	...371,687	.....	...207,473	...	...(69,432)	.....	.....	...164,213	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 2

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

E19.4

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2016.	03/29/2019.	03/29/2019.	Exercise...	330	82,887	251.28.....	2,902	.....	.....4,532	.....	.....2,902	...	124	.....	.....	.....1,631	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2016.	03/29/2019.	03/29/2019.	Exercise...	24,583	...6,129,568	249.34.....	234,548	.....	.....385,464	.....	.....234,548	...	(16,433)	.....	.....	.....150,916	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2016.	03/29/2019.	03/29/2019.	Exercise...	11,506	...2,795,419	242.95.....	141,776	.....	.....253,941	.....	.....141,776	...	(47,324)	.....	.....	.....112,164	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2016.	03/29/2019.	03/29/2019.	Exercise...	95,656	..24,042,282	251.34.....	839,280	.....	.....1,308,580	.....	.....839,280	...	38,859	.....	.....	.....469,300	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2016.	03/29/2019.	03/29/2019.	Exercise...	8,645	...2,100,971	243.04.....	106,147	.....	.....190,007	.....	.....106,147	...	(35,153)	.....	.....	.....83,860	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2016.	03/29/2019.	03/29/2019.	Exercise...	82,395	..20,023,669	243.02.....	1,012,521	.....	.....1,812,693	.....	.....1,012,521	...	(335,907)	.....	.....	.....800,172	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2016.	03/29/2019.	03/29/2019.	Exercise...	1,406	357,219	254.01.....	11,002	.....	.....15,484	.....	.....11,002	...	2,434	.....	.....	.....4,482	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2016.	03/29/2019.	03/29/2019.	Exercise...	208	50,505	243.06.....	2,550	.....	.....4,563	.....	.....2,550	...	(843)	.....	.....	.....2,014	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2016.	03/29/2019.	03/29/2019.	Exercise...	1,715	417,422	243.45.....	20,722	.....	.....36,984	.....	.....20,722	...	(6,608)	.....	.....	.....16,262	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/20/2016.	04/12/2019.	04/12/2019.	Exercise...	412	100,401	243.61.....	5,432	.....	.....6,924	.....	.....5,432	...	(1,070)	.....	.....	.....1,492	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/20/2016.	04/12/2019.	04/12/2019.	Exercise...	22,656	...5,779,836	255.11.....	188,273	.....	.....120,078	.....	.....188,273	...	66,170	.....	.....	.....(68,195)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/20/2016.	04/12/2019.	04/12/2019.	Exercise...	114,150	..27,845,844	243.94.....	1,485,096	.....	.....1,880,057	.....	.....1,485,096	...	(278,590)	.....	.....	.....394,960	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/20/2016.	04/12/2019.	04/12/2019.	Exercise...	105,077	..26,492,940	252.13.....	988,770	.....	.....870,034	.....	.....988,770	...	173,145	.....	.....	.....(118,736)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/20/2016.	04/12/2019.	04/12/2019.	Exercise...	2,655	667,387	251.4.....	25,750	.....	.....23,919	.....	.....25,750	...	3,467	.....	.....	.....(1,832)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/20/2016.	04/12/2019.	04/12/2019.	Exercise...	6,278	...1,531,625	243.96.....	81,616	.....	.....103,276	.....	.....81,616	...	(15,262)	.....	.....	.....21,660	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/20/2016.	04/12/2019.	04/12/2019.	Exercise...	74,076	..18,777,563	253.49.....	658,537	.....	.....512,607	.....	.....658,537	...	167,100	.....	.....	.....(145,930)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/20/2016.	04/12/2019.	04/12/2019.	Exercise...	258	65,926	255.16.....	2,142	.....	.....1,356	.....	.....2,142	...	759	.....	.....	.....(785)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/20/2016.	04/12/2019.	04/12/2019.	Exercise...	8,295	...2,145,717	258.67.....	59,062	.....	.....14,434	.....	.....59,062	...	33,185	.....	.....	.....(44,628)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/20/2016.	04/12/2019.	04/12/2019.	Exercise...	2,506	611,131	243.87.....	32,703	.....	.....41,449	.....	.....32,703	...	(6,188)	.....	.....	.....8,746	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/20/2016.	04/12/2019.	04/12/2019.	Exercise...	17,959	...4,380,181	243.9.....	234,005	.....	.....296,502	.....	.....234,005	...	(44,177)	.....	.....	.....62,497	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/20/2016.	04/12/2019.	04/12/2019.	Exercise...	2,451	618,074	252.13.....	23,068	.....	.....20,298	.....	.....23,068	...	4,040	.....	.....	.....(2,770)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/20/2016.	04/12/2019.	04/12/2019.	Exercise...	1,022	249,163	243.83.....	13,356	.....	.....16,943	.....	.....13,356	...	(2,543)	.....	.....	.....3,587	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 2

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

E19.5

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/20/2016.	04/12/2019.	04/12/2019.	Exercise...	7,598	...1,901,324	250.25.....	77,269	.....	.....77,193	.....	.....77,269	...	5,696	.....	.....	.....(76)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/09/2016.	05/03/2019.	05/03/2019.	Exercise...	170	41,605	244.81.....	1,643	.....	.....2,843	.....	.....1,643	...	(839)	.....	.....	.....1,200	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/09/2016.	05/03/2019.	05/03/2019.	Exercise...	102,952	.26,152,884	254.03.....	631,095	.....	.....773,169	.....	.....631,095	...	(27,229)	.....	.....	.....142,074	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/09/2016.	05/03/2019.	05/03/2019.	Exercise...	198	48,449	244.83.....	1,912	.....	.....3,307	.....	.....1,912	...	(974)	.....	.....	.....1,395	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/09/2016.	05/03/2019.	05/03/2019.	Exercise...	154,286	.38,992,587	252.73.....	1,012,113	.....	.....1,359,256	.....	.....1,012,113	...	(131,633)	.....	.....	.....347,142	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/09/2016.	05/03/2019.	05/03/2019.	Exercise...	2,020	505,851	250.41.....	14,908	.....	.....22,484	.....	.....14,908	...	(4,034)	.....	.....	.....7,575	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/09/2016.	05/03/2019.	05/03/2019.	Exercise...	38,864	...9,930,156	255.51.....	220,359	.....	.....234,350	.....	.....220,359	...	13,579	.....	.....	.....13,991	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/09/2016.	05/03/2019.	05/03/2019.	Exercise...	433	109,336	252.48.....	2,880	.....	.....3,923	.....	.....2,880	...	(418)	.....	.....	.....1,044	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/09/2016.	05/03/2019.	05/03/2019.	Exercise...	8,018	...2,079,711	259.38.....	36,803	.....	.....17,319	.....	.....36,803	...	12,625	.....	.....	.....(19,484)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/09/2016.	05/03/2019.	05/03/2019.	Exercise...	1,200	306,636	255.5.....	6,805	.....	.....7,249	.....	.....6,805	...	411	.....	.....	.....444	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/09/2016.	05/03/2019.	05/03/2019.	Exercise...	36,989	...9,040,839	244.42.....	364,341	.....	.....633,251	.....	.....364,341	...	(189,862)	.....	.....	.....268,910	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/09/2016.	05/03/2019.	05/03/2019.	Exercise...	690	168,526	244.39.....	6,799	.....	.....11,826	.....	.....6,799	...	(3,553)	.....	.....	.....5,027	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/09/2016.	05/03/2019.	05/03/2019.	Exercise...	174,360	.42,613,626	244.4.....	1,719,191	.....	.....2,988,533	.....	.....1,719,191	...	(896,623)	.....	.....	.....1,269,342	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/09/2016.	05/03/2019.	05/03/2019.	Exercise...	9,242	...2,258,501	244.38.....	91,216	.....	.....158,589	.....	.....91,216	...	(47,612)	.....	.....	.....67,372	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/02/2016.	05/31/2019.	05/31/2019.	Exercise...	48,890	.11,900,388	243.41.....	519,215	.....	.....1,158,211	.....	.....519,215	...	(261,677)	.....	.....	.....638,996	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/02/2016.	05/31/2019.	05/31/2019.	Exercise...	144,170	.36,500,875	253.18.....	957,287	.....	.....2,006,842	.....	.....957,287	...	(90,798)	.....	.....	.....1,049,555	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/02/2016.	05/31/2019.	05/31/2019.	Exercise...	59,308	.15,110,607	254.78.....	362,968	.....	.....730,680	.....	.....362,968	...	1,547	.....	.....	.....367,712	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/02/2016.	05/31/2019.	05/31/2019.	Exercise...	11,562	...2,816,205	243.57.....	121,866	.....	.....272,059	.....	.....121,866	...	(61,023)	.....	.....	.....150,193	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/02/2016.	05/31/2019.	05/31/2019.	Exercise...	190,437	.46,369,403	243.49.....	2,014,819	.....	.....4,496,208	.....	.....2,014,819	...	(1,012,183)	.....	.....	.....2,481,389	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/02/2016.	05/31/2019.	05/31/2019.	Exercise...	1,305	318,015	243.66.....	13,704	.....	.....30,593	.....	.....13,704	...	(6,828)	.....	.....	.....16,889	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/02/2016.	05/31/2019.	05/31/2019.	Exercise...	11,589	...2,992,841	258.25.....	58,872	.....	.....102,562	.....	.....58,872	...	13,447	.....	.....	.....43,690	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/02/2016.	05/31/2019.	05/31/2019.	Exercise...	150,807	.37,976,251	251.82.....	1,073,747	.....	.....2,304,333	.....	.....1,073,747	...	(184,529)	.....	.....	.....1,230,586	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 2

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

E19.6

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/22/2016.	06/14/2019.	06/14/2019.	Exercise...	...33,192	..8,192,464	246.82.....	348,517	.....	.....776,694	.....	.....348,517	...	(75,242)	.....	.....	.....428,178	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/22/2016.	06/14/2019.	06/14/2019.	Exercise...	8,914	..2,334,616	261.91.....	44,302	.....	.....74,074	.....	.....44,302	...	23,116	.....	.....	.....29,772	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/22/2016.	06/14/2019.	06/14/2019.	Exercise...	5,702	...1,410,422	247.34.....	58,506	.....	.....130,470	.....	.....58,506	...	(11,581)	.....	.....	.....71,964	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/22/2016.	06/14/2019.	06/14/2019.	Exercise...	332	81,787	246.71.....	3,497	.....	.....7,794	.....	.....3,497	...	(769)	.....	.....	.....4,296	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/22/2016.	06/14/2019.	06/14/2019.	Exercise...	92,871	..23,697,051	255.16.....	656,600	.....	.....1,398,642	.....	.....656,600	...	103,593	.....	.....	.....742,042	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/22/2016.	06/14/2019.	06/14/2019.	Exercise...	27,500	...7,105,876	258.4.....	164,722	.....	.....325,044	.....	.....164,722	...	55,199	.....	.....	.....160,322	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/22/2016.	06/14/2019.	06/14/2019.	Exercise...	104,478	..25,795,710	246.9.....	1,092,844	.....	.....2,436,436	.....	.....1,092,844	...	(233,338)	.....	.....	.....1,343,592	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/22/2016.	06/14/2019.	06/14/2019.	Exercise...	97,536	..25,050,250	256.83.....	633,011	.....	.....1,306,011	.....	.....633,011	...	156,955	.....	.....	.....673,001	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/11/2016.	07/05/2019.	07/05/2019.	Exercise...	8,604	..2,138,849	248.58.....	95,852	.....	.....228,702	.....	.....95,852	...	(1,002)	.....	.....	.....132,850	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/11/2016.	07/05/2019.	07/05/2019.	Exercise...	546	135,671	248.61.....	6,068	.....	.....14,489	.....	.....6,068	...	(61)	.....	.....	.....8,420	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/11/2016.	07/05/2019.	07/05/2019.	Exercise...	136,171	..33,816,768	248.34.....	1,531,927	.....	.....3,652,113	.....	.....1,531,927	...	(29,447)	.....	.....	.....2,120,186	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/11/2016.	07/05/2019.	07/05/2019.	Exercise...	32,423	..8,416,977	259.6.....	214,964	.....	.....504,500	.....	.....214,964	...	98,912	.....	.....	.....289,536	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/11/2016.	07/05/2019.	07/05/2019.	Exercise...	26,506	...6,583,521	248.38.....	297,661	.....	.....709,826	.....	.....297,661	...	(5,333)	.....	.....	.....412,166	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/11/2016.	07/05/2019.	07/05/2019.	Exercise...	108,907	..28,136,028	258.35.....	767,792	.....	.....1,830,720	.....	.....767,792	...	308,800	.....	.....	.....1,062,929	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/11/2016.	07/05/2019.	07/05/2019.	Exercise...	109,530	..28,110,751	256.65.....	840,091	.....	.....2,027,391	.....	.....840,091	...	272,190	.....	.....	.....1,187,300	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/11/2016.	07/05/2019.	07/05/2019.	Exercise...	9,002	..2,372,716	263.59.....	48,518	.....	.....104,148	.....	.....48,518	...	30,614	.....	.....	.....55,630	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/26/2016.	07/19/2019.	07/19/2019.	Exercise...	7,607	..2,012,778	264.6.....	34,992	.....	.....75,993	.....	.....34,992	...	21,283	.....	.....	.....41,001	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/26/2016.	07/19/2019.	07/19/2019.	Exercise...	1,073	284,047	264.74.....	4,893	.....	.....10,568	.....	.....4,893	...	3,002	.....	.....	.....5,676	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/26/2016.	07/19/2019.	07/19/2019.	Exercise...	332	89,547	269.72.....	1,142	.....	.....1,617	.....	.....1,142	...	899	.....	.....	.....475	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/26/2016.	07/19/2019.	07/19/2019.	Exercise...	172	44,275	257.98.....	1,121	.....	.....2,851	.....	.....1,121	...	341	.....	.....	.....1,730	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/26/2016.	07/19/2019.	07/19/2019.	Exercise...	6,141	...1,531,629	249.41.....	60,612	.....	.....154,631	.....	.....60,612	...	(4,508)	.....	.....	.....94,019	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/26/2016.	07/19/2019.	07/19/2019.	Exercise...	5,247	...1,370,393	261.18.....	29,016	.....	.....70,361	.....	.....29,016	...	13,265	.....	.....	.....41,346	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 2

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/26/2016.	07/19/2019.	07/19/2019.	Exercise...	105,542	..26,316,776	249.35.....	1,043,806	.....	.....2,663,868	.....	.....1,043,806	...	(80,710)	.....	.....	...1,620,062	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/26/2016.	07/19/2019.	07/19/2019.	Exercise...	6,510	...1,682,519	258.44.....	41,536	.....	.....105,141	.....	.....41,536	...	13,564	.....	.....	...63,606	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/26/2016.	07/19/2019.	07/19/2019.	Exercise...	8,408	..2,134,806	253.89.....	67,183	.....	.....174,054	.....	.....67,183	...	7,350	.....	.....	...106,871	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/26/2016.	07/19/2019.	07/19/2019.	Exercise...	617	157,757	255.56.....	4,550	.....	.....11,747	.....	.....4,550	...	854	.....	.....	...7,198	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/26/2016.	07/19/2019.	07/19/2019.	Exercise...	77,007	..19,851,635	257.79.....	507,476	.....	.....1,293,718	.....	.....507,476	...	149,477	.....	.....	...786,241	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/26/2016.	07/19/2019.	07/19/2019.	Exercise...	24,065	..6,275,982	260.79.....	135,728	.....	.....332,101	.....	.....135,728	...	59,500	.....	.....	...196,373	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/26/2016.	07/19/2019.	07/19/2019.	Exercise...	24,599	..6,133,321	249.33.....	243,532	.....	.....621,376	.....	.....243,532	...	(18,981)	.....	.....	...377,844	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/26/2016.	07/19/2019.	07/19/2019.	Exercise...	60,538	..15,688,467	259.15.....	372,310	.....	.....934,709	.....	.....372,310	...	134,298	.....	.....	...562,400	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/15/2016.	08/09/2019.	08/09/2019.	Exercise...	34,321	..8,846,328	257.75.....	248,830	.....	.....588,954	.....	.....248,830	...	82,213	.....	.....	...340,125	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/15/2016.	08/09/2019.	08/09/2019.	Exercise...	42,152	..10,950,782	259.79.....	276,098	.....	.....637,345	.....	.....276,098	...	115,542	.....	.....	...361,246	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/15/2016.	08/09/2019.	08/09/2019.	Exercise...	3,080	792,776	257.42.....	22,697	.....	.....53,864	.....	.....22,697	...	7,178	.....	.....	...31,167	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/15/2016.	08/09/2019.	08/09/2019.	Exercise...	2,540	668,022	262.95.....	14,125	.....	.....30,384	.....	.....14,125	...	7,759	.....	.....	...16,259	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/15/2016.	08/09/2019.	08/09/2019.	Exercise...	6,533	...1,620,440	248.03.....	74,348	.....	.....175,613	.....	.....74,348	...	(3,171)	.....	.....	...101,265	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/15/2016.	08/09/2019.	08/09/2019.	Exercise...	81,946	..21,137,260	257.94.....	588,375	.....	.....1,390,631	.....	.....588,375	...	199,100	.....	.....	...802,255	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/15/2016.	08/09/2019.	08/09/2019.	Exercise...	156,622	..38,875,134	248.21.....	1,768,262	.....	.....4,181,806	.....	.....1,768,262	...	(65,913)	.....	.....	...2,413,544	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/15/2016.	08/09/2019.	08/09/2019.	Exercise...	10,628	..2,708,928	254.88.....	88,533	.....	.....212,884	.....	.....88,533	...	18,419	.....	.....	...124,351	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/15/2016.	08/09/2019.	08/09/2019.	Exercise...	86,728	..22,258,803	256.65.....	663,471	.....	.....1,583,658	.....	.....663,471	...	187,717	.....	.....	...920,187	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/15/2016.	08/09/2019.	08/09/2019.	Exercise...	4,605	...1,190,770	258.61.....	32,001	.....	.....75,053	.....	.....32,001	...	11,769	.....	.....	...43,052	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/15/2016.	08/09/2019.	08/09/2019.	Exercise...	3,261	825,896	253.27.....	29,316	.....	.....70,567	.....	.....29,316	...	4,187	.....	.....	...41,251	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/15/2016.	08/09/2019.	08/09/2019.	Exercise...	97	26,109	268.94.....	390	.....	.....580	.....	.....390	...	296	.....	.....	...189	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/15/2016.	08/09/2019.	08/09/2019.	Exercise...	55,581	..14,087,507	253.46.....	495,225	.....	.....1,192,208	.....	.....495,225	...	74,453	.....	.....	...696,983	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/15/2016.	08/09/2019.	08/09/2019.	Exercise...	752	186,504	248.09.....	8,532		20,162		8,532	...	(349)			...11,630			3.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/15/2016.	08/09/2019.	08/09/2019.	Exercise...	...17,260	...4,281,909	248.09.....	...195,895	.....	...462,900	.....	...195,895	...	(8,005)	.....	.....	...267,004	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/15/2016.	08/09/2019.	08/09/2019.	Exercise...	...23,052	...6,074,133	263.5.....	...124,479	.....	...263,020	.....	...124,479	...	...71,069	.....	.....	...138,541	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/15/2016.	08/09/2019.	08/09/2019.	Exercise...	...208	...53,516	257.25.....	...1,546	.....	...3,674	.....	...1,546	...	...478	.....	.....	...2,128	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/15/2016.	08/09/2019.	08/09/2019.	Exercise...	...1,908	...503,874	264.06.....	...10,018	.....	...20,704	.....	...10,018	...	...5,943	.....	.....	...10,686	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/15/2016.	08/09/2019.	08/09/2019.	Exercise...	...44,607	...11,624,532	260.6.....	...280,131	.....	...638,323	.....	...280,131	...	...126,741	.....	.....	...358,193	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/02/2016.	08/30/2019.	08/30/2019.	Exercise...	...47,030	...12,126,323	257.84.....	...316,515	.....	...928,380	.....	...316,515	...	...82,332	.....	.....	...611,866	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/02/2016.	08/30/2019.	08/30/2019.	Exercise...	...1,697	...423,154	249.3.....	...17,160	.....	...48,002	.....	...17,160	...	...1,313	.....	.....	...30,841	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/02/2016.	08/30/2019.	08/30/2019.	Exercise...	...53,043	...13,720,092	258.66.....	...342,127	.....	...1,003,573	.....	...342,127	...	...101,041	.....	.....	...661,446	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/02/2016.	08/30/2019.	08/30/2019.	Exercise...	...13,892	...3,620,599	260.63.....	...80,989	.....	...235,465	.....	...80,989	...	...30,923	.....	.....	...154,476	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/02/2016.	08/30/2019.	08/30/2019.	Exercise...	...18,288	...4,832,848	264.26.....	...87,966	.....	...243,599	.....	...87,966	...	...47,043	.....	.....	...155,633	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/02/2016.	08/30/2019.	08/30/2019.	Exercise...	...2,263	...584,038	258.12.....	...15,001	.....	...44,031	.....	...15,001	...	...4,076	.....	.....	...29,030	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/02/2016.	08/30/2019.	08/30/2019.	Exercise...	...45,126	...11,463,404	254.03.....	...365,973	.....	...1,062,722	.....	...365,973	...	...35,703	.....	.....	...696,748	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/02/2016.	08/30/2019.	08/30/2019.	Exercise...	...12,739	...3,300,222	259.06.....	...80,512	.....	...235,930	.....	...80,512	...	...25,194	.....	.....	...155,418	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/02/2016.	08/30/2019.	08/30/2019.	Exercise...	...451	...112,393	249.27.....	...4,568	.....	...12,765	.....	...4,568	...	...350	.....	.....	...8,197	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/02/2016.	08/30/2019.	08/30/2019.	Exercise...	...32,098	...8,313,693	259.01.....	...203,501	.....	...596,059	.....	...203,501	...	...63,318	.....	.....	...392,558	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/02/2016.	08/30/2019.	08/30/2019.	Exercise...	...8,487	...2,172,942	256.03.....	...62,465	.....	...182,896	.....	...62,465	...	...11,322	.....	.....	...120,431	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/02/2016.	08/30/2019.	08/30/2019.	Exercise...	...8,499	...2,192,606	257.97.....	...56,776	.....	...166,674	.....	...56,776	...	...15,053	.....	.....	...109,898	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/02/2016.	08/30/2019.	08/30/2019.	Exercise...	...18,993	...4,816,374	253.59.....	...157,450	.....	...455,636	.....	...157,450	...	...12,694	.....	.....	...298,186	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/02/2016.	08/30/2019.	08/30/2019.	Exercise...	...3,153	...785,902	249.26.....	...31,939	.....	...89,291	.....	...31,939	...	...2,479	.....	.....	...57,352	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/02/2016.	08/30/2019.	08/30/2019.	Exercise...	...43,261	...10,780,316	249.19.....	...439,536	.....	...1,228,192	.....	...439,536	...	...35,199	.....	.....	...788,656	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/02/2016.	08/30/2019.	08/30/2019.	Exercise...	...28,582	...7,525,974	263.31.....	...144,626	.....	...407,868	.....	...144,626	...	...71,713	.....	.....	...263,242	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/02/2016.	08/30/2019.	08/30/2019.	Exercise...	...29,694	...7,771,438	261.72.....	...163,612		...470,942		...163,612	...	...70,232			...307,330			3.....

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E19.9

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/04/2016.	09/30/2019.	09/30/2019.	Exercise...	...46,381	..12,194,406	262.92.....	253,702	.....	.....630,777	.....	.....253,702	...	117,801	.....	.....	.....377,075	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/04/2016.	09/30/2019.	09/30/2019.	Exercise...	11,568	..2,973,961	257.08.....	85,142	.....	.....224,886	.....	.....85,142	...	19,849	.....	.....	.....139,744	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/04/2016.	09/30/2019.	09/30/2019.	Exercise...	583	144,333	247.37.....	6,727	.....	.....17,008	.....	.....6,727	...	(633)	.....	.....	.....10,281	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/04/2016.	09/30/2019.	09/30/2019.	Exercise...	3,474	886,020	255.08.....	28,170	.....	.....74,472	.....	.....28,170	...	4,393	.....	.....	.....46,302	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/04/2016.	09/30/2019.	09/30/2019.	Exercise...	4,476	...1,157,876	258.69.....	30,436	.....	.....79,806	.....	.....30,436	...	9,052	.....	.....	.....49,369	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/04/2016.	09/30/2019.	09/30/2019.	Exercise...	52,950	..13,905,750	262.62.....	294,402	.....	.....736,006	.....	.....294,402	...	133,374	.....	.....	.....441,604	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/04/2016.	09/30/2019.	09/30/2019.	Exercise...	7,788	..2,031,422	260.85.....	47,427	.....	.....122,033	.....	.....47,427	...	18,165	.....	.....	.....74,606	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/04/2016.	09/30/2019.	09/30/2019.	Exercise...	7,788	...1,935,749	248.54.....	85,362	.....	.....217,922	.....	.....85,362	...	(5,294)	.....	.....	.....132,560	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/04/2016.	09/30/2019.	09/30/2019.	Exercise...	582	144,014	247.43.....	6,693	.....	.....16,932	.....	.....6,693	...	(620)	.....	.....	.....10,238	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/04/2016.	09/30/2019.	09/30/2019.	Exercise...	22,425	...5,782,369	257.85.....	158,996	.....	.....418,681	.....	.....158,996	...	41,970	.....	.....	.....259,685	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/04/2016.	09/30/2019.	09/30/2019.	Exercise...	18,678	...4,787,460	256.32.....	142,697	.....	.....377,289	.....	.....142,697	...	29,052	.....	.....	.....234,592	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/04/2016.	09/30/2019.	09/30/2019.	Exercise...	96,204	..24,833,084	258.13.....	672,464	.....	.....1,769,188	.....	.....672,464	...	184,827	.....	.....	.....1,096,723	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/04/2016.	09/30/2019.	09/30/2019.	Exercise...	47,321	..11,971,623	252.99.....	423,992	.....	.....1,113,452	.....	.....423,992	...	33,999	.....	.....	.....689,460	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/04/2016.	09/30/2019.	09/30/2019.	Exercise...	9,256	..2,415,633	260.98.....	55,999	.....	.....143,838	.....	.....55,999	...	21,741	.....	.....	.....87,840	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/04/2016.	09/30/2019.	09/30/2019.	Exercise...	4,007	...1,032,570	257.68.....	28,651	.....	.....75,495	.....	.....28,651	...	7,370	.....	.....	.....46,844	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/04/2016.	09/30/2019.	09/30/2019.	Exercise...	19,403	...4,926,197	253.89.....	166,671	.....	.....439,087	.....	.....166,671	...	18,760	.....	.....	.....272,416	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2019.	10/31/2019.	Exercise...	38,962	..10,090,820	258.99.....	246,631	.....	.....700,930	.....	.....246,631	...	57,342	.....	.....	.....454,299	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2019.	10/31/2019.	Exercise...	30,867	...8,128,874	263.35.....	155,262	.....	.....420,720	.....	.....155,262	...	62,622	.....	.....	.....265,458	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2019.	10/31/2019.	Exercise...	716	181,880	253.99.....	5,800	.....	.....16,463	.....	.....5,800	...	248	.....	.....	.....10,663	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2019.	10/31/2019.	Exercise...	4,244	...1,097,911	258.69.....	27,247	.....	.....77,625	.....	.....27,247	...	5,989	.....	.....	.....50,378	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2019.	10/31/2019.	Exercise...	28,861	...7,321,150	253.67.....	237,525	.....	.....672,748	.....	.....237,525	...	7,632	.....	.....	.....435,223	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2019.	10/31/2019.	Exercise...	20,062	...5,218,553	260.12.....	119,771	.....	.....338,247	.....	.....119,771	...	33,149	.....	.....	.....218,476	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 2

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

E19.10

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2019.	10/31/2019.	Exercise...	1,748	436,011	249.48.....	17,477	.....	.....48,061	.....	.....17,477	...	(1,775)	.....	.....	.....30,584	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2019.	10/31/2019.	Exercise...	21,007	...5,480,210	260.88.....	120,578	.....	.....338,207	.....	.....120,578	...	37,020	.....	.....	.....217,629	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2019.	10/31/2019.	Exercise...	1,290	321,897	249.5.....	12,889	.....	.....35,454	.....	.....12,889	...	(1,303)	.....	.....	.....22,565	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2019.	10/31/2019.	Exercise...	459	113,997	248.57.....	4,779	.....	.....13,029	.....	.....4,779	...	(604)	.....	.....	.....8,250	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2019.	10/31/2019.	Exercise...	17,056	...4,475,539	262.4.....	90,227	.....	.....248,679	.....	.....90,227	...	33,022	.....	.....	.....158,452	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2019.	10/31/2019.	Exercise...	5,245	...1,351,901	257.77.....	35,296	.....	.....100,749	.....	.....35,296	...	6,506	.....	.....	.....65,453	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2019.	10/31/2019.	Exercise...	65,328	..16,661,840	255.05.....	503,024	.....	.....1,432,637	.....	.....503,024	...	41,006	.....	.....	.....929,614	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2019.	10/31/2019.	Exercise...	22,358	...5,908,205	264.25.....	107,097	.....	.....284,622	.....	.....107,097	...	46,894	.....	.....	.....177,526	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2019.	10/31/2019.	Exercise...	23,783	...5,935,383	249.56.....	237,120	.....	.....652,141	.....	.....237,120	...	(23,383)	.....	.....	.....415,020	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2019.	10/31/2019.	Exercise...	88,427	..22,882,374	258.77.....	565,936	.....	.....1,610,264	.....	.....565,936	...	126,589	.....	.....	.....1,044,328	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/04/2016.	10/31/2019.	10/31/2019.	Exercise...	2,830	731,107	258.38.....	18,449	.....	.....52,630	.....	.....18,449	...	3,827	.....	.....	.....34,181	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/02/2016.	11/29/2019.	11/29/2019.	Exercise...	30,601	...7,956,071	259.99.....	238,691	.....	.....523,285	.....	.....238,691	...	98,387	.....	.....	.....284,593	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/02/2016.	11/29/2019.	11/29/2019.	Exercise...	2,815	702,130	249.39.....	35,192	.....	.....77,986	.....	.....35,192	...	3,625	.....	.....	.....42,794	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/02/2016.	11/29/2019.	11/29/2019.	Exercise...	80,190	..20,156,440	251.36.....	922,981	.....	.....2,063,277	.....	.....922,981	...	142,138	.....	.....	.....1,140,295	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/02/2016.	11/29/2019.	11/29/2019.	Exercise...	10,663	...2,674,829	250.85.....	125,398	.....	.....279,799	.....	.....125,398	...	17,597	.....	.....	.....154,401	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/02/2016.	11/29/2019.	11/29/2019.	Exercise...	1,484	388,268	261.65.....	10,684	.....	.....22,912	.....	.....10,684	...	4,958	.....	.....	.....12,228	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/02/2016.	11/29/2019.	11/29/2019.	Exercise...	7,440	...1,942,098	261.04.....	55,129	.....	.....119,410	.....	.....55,129	...	24,511	.....	.....	.....64,280	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/02/2016.	11/29/2019.	11/29/2019.	Exercise...	7,556	...1,981,274	262.22.....	52,890	.....	.....112,354	.....	.....52,890	...	25,473	.....	.....	.....59,464	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/02/2016.	11/29/2019.	11/29/2019.	Exercise...	14,660	...3,895,253	265.71.....	86,200	.....	.....166,828	.....	.....86,200	...	50,576	.....	.....	.....80,629	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/02/2016.	11/29/2019.	11/29/2019.	Exercise...	191,973	..49,319,786	256.91.....	1,727,757	.....	.....3,874,015	.....	.....1,727,757	...	544,819	.....	.....	.....2,146,258	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/02/2016.	11/29/2019.	11/29/2019.	Exercise...	18,660	...4,739,893	254.01.....	191,454	.....	.....430,679	.....	.....191,454	...	43,716	.....	.....	.....239,225	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/02/2016.	11/29/2019.	11/29/2019.	Exercise...	106,989	..27,859,995	260.4.....	817,398	.....	.....1,785,650	.....	.....817,398	...	346,915	.....	.....	.....968,253	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 2

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

E19.11

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/02/2016.	11/29/2019.	11/29/2019.	Exercise...	...40,532	.10,513,580	259.39.....	...325,066	.....	.....717,415	.....	...325,066	...	...127,731	.....	.....	...392,349	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/02/2016.	11/29/2019.	11/29/2019.	Exercise...	...46,842	.12,232,296	261.14.....	...345,693	.....	.....747,128	.....	...345,693	...	...154,928	.....	.....	...401,435	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/29/2016.	12/27/2019.	12/27/2019.	Exercise...	...73,839	.19,418,185	262.98.....	...558,961	.....	...1,360,853	.....	...558,961	...	...298,742	.....	.....	...801,892	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/29/2016.	12/27/2019.	12/27/2019.	Exercise...	...3,293	...841,422	255.52.....	...35,004	.....	...85,255	.....	...35,004	...	...11,472	.....	.....	...50,251	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/29/2016.	12/27/2019.	12/27/2019.	Exercise...	...174,025	.45,476,281	261.32.....	...1,425,267	.....	...3,496,167	.....	...1,425,267	...	...696,752	.....	.....	...2,070,901	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/29/2016.	12/27/2019.	12/27/2019.	Exercise...	...9,191	...2,355,026	256.22.....	...94,764	.....	...231,532	.....	...94,764	...	...32,857	.....	.....	...136,768	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/29/2016.	12/27/2019.	12/27/2019.	Exercise...	...187,284	.47,929,719	255.92.....	...1,955,245	.....	...4,773,869	.....	...1,955,245	...	...661,188	.....	.....	...2,818,624	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/29/2016.	12/27/2019.	12/27/2019.	Exercise...	...28,397	...7,490,613	263.78.....	...207,016	.....	...500,643	.....	...207,016	...	...115,199	.....	.....	...293,627	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/29/2016.	12/27/2019.	12/27/2019.	Exercise...	...285,393	.74,442,033	260.84.....	...2,388,743	.....	...5,870,544	.....	...2,388,743	...	...1,135,067	.....	.....	...3,481,800	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/29/2016.	12/27/2019.	12/27/2019.	Exercise...	...55,926	.14,328,923	256.21.....	...576,602	.....	...1,409,347	.....	...576,602	...	...199,600	.....	.....	...832,745	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/17/2017.	01/11/2019.	01/11/2019.	Exercise...	...274	...70,000	255.56.....	...2,473	.....	...1,189	.....	...2,473	...	...1,393	.....	.....	...(1,285)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/17/2017.	01/11/2019.	01/11/2019.	Exercise...	...83	...21,279	256.03.....	...731	.....	...322	.....	...731	...	...441	.....	.....	...(409)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/17/2017.	01/11/2019.	01/11/2019.	Expiration.	...5,779	...1,508,601	261.07.....	...37,849	.....	.....	.....	...37,849	...	...36,187	.....	.....	...(37,849)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/17/2017.	01/11/2019.	01/11/2019.	Expiration.	...4,651	...1,215,546	261.36.....	...29,951	.....	.....	.....	...29,951	...	...28,895	.....	.....	...(29,951)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/17/2017.	01/11/2019.	01/11/2019.	Expiration.	...988	...260,825	264.06.....	...5,363	.....	.....	.....	...5,363	...	...5,350	.....	.....	...(5,363)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/17/2017.	01/11/2019.	01/11/2019.	Exercise...	...459	...117,574	256.17.....	...4,007	.....	...1,712	.....	...4,007	...	...2,465	.....	.....	...(2,295)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/17/2017.	01/11/2019.	01/11/2019.	Expiration.	...2,720	...710,502	261.26.....	...17,622	.....	.....	.....	...17,622	...	...16,951	.....	.....	...(17,622)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/17/2017.	01/11/2019.	01/11/2019.	Expiration.	...5,834	...1,523,943	261.23.....	...37,861	.....	.....	.....	...37,861	...	...36,386	.....	.....	...(37,861)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/17/2017.	01/11/2019.	01/11/2019.	Exercise...	...42	...10,759	255.56.....	...380	.....	...183	.....	...380	...	...214	.....	.....	...(197)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/17/2017.	01/11/2019.	01/11/2019.	Exercise...	...5,028	...1,285,777	255.7.....	...45,055	.....	...21,120	.....	...45,055	...	...25,911	.....	.....	...(23,935)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/17/2017.	01/11/2019.	01/11/2019.	Exercise...	...1,731	...444,389	256.74.....	...14,626	.....	...5,470	.....	...14,626	...	...9,717	.....	.....	...(9,156)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/17/2017.	01/11/2019.	01/11/2019.	Expiration.	...816	...213,637	261.72.....	...5,134	.....	.....	.....	...5,134	...	...4,998	.....	.....	...(5,134)	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 2

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

E19.12

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/17/2017.	01/11/2019.	01/11/2019.	Expiration.	460	122,142	265.33.....	2,302	.....	.....	.....	.....2,302	...	2,301	.....	.....	.....(2,302)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/13/2017.	02/08/2019.	02/08/2019.	Exercise...	1,319	339,229	257.22.....	13,399	.....	.....6,555	.....	.....13,399	...	9,414	.....	.....	.....(6,845)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/13/2017.	02/08/2019.	02/08/2019.	Expiration.	315	82,950	263.72.....	2,221	.....	.....	.....	.....2,221	...	2,112	.....	.....	.....(2,221)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/13/2017.	02/08/2019.	02/08/2019.	Exercise...	12,240	...3,198,955	261.35.....	99,145	.....	.....10,282	.....	.....99,145	...	88,115	.....	.....	.....(88,863)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/13/2017.	02/08/2019.	02/08/2019.	Exercise...	13,087	...3,424,651	261.69.....	104,039	.....	.....6,543	.....	.....104,039	...	93,624	.....	.....	.....(97,496)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/13/2017.	02/08/2019.	02/08/2019.	Exercise...	8,936	...2,342,636	262.17.....	69,072	.....	.....179	.....	.....69,072	...	63,147	.....	.....	.....(68,893)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/13/2017.	02/08/2019.	02/08/2019.	Exercise...	1,605	413,523	257.7.....	15,886	.....	.....7,205	.....	.....15,886	...	11,562	.....	.....	.....(8,681)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/13/2017.	02/08/2019.	02/08/2019.	Expiration.	1,337	353,872	264.71.....	8,903	.....	.....	.....	.....8,903	...	8,610	.....	.....	.....(8,903)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/13/2017.	02/08/2019.	02/08/2019.	Exercise...	2,954	759,675	257.17.....	30,072	.....	.....14,829	.....	.....30,072	...	21,043	.....	.....	.....(15,243)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2017.	02/28/2019.	02/28/2019.	Exercise...	2,735	948,339	346.69.....	34,165	.....	.....53,559	.....	.....34,165	...	(11,046)	.....	.....	.....19,394	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2017.	02/28/2019.	02/28/2019.	Exercise...	2,803	...1,003,457	357.98.....	21,416	.....	.....23,238	.....	.....21,416	...	3,967	.....	.....	.....1,822	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2017.	02/28/2019.	02/28/2019.	Exercise...	389	138,374	355.89.....	3,270	.....	.....4,036	.....	.....3,270	...	196	.....	.....	.....766	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2017.	02/28/2019.	02/28/2019.	Exercise...	1,773	616,989	348.06.....	20,935	.....	.....32,280	.....	.....20,935	...	(5,976)	.....	.....	.....11,345	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2017.	02/28/2019.	02/28/2019.	Exercise...	6,425	...2,230,374	347.12.....	78,904	.....	.....123,046	.....	.....78,904	...	(24,572)	.....	.....	.....44,142	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2017.	02/28/2019.	02/28/2019.	Exercise...	17,390	...6,129,538	352.47.....	170,424	.....	.....239,985	.....	.....170,424	...	(20,013)	.....	.....	.....69,561	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2017.	02/28/2019.	02/28/2019.	Exercise...	28,415	...10,048,442	353.63.....	264,545	.....	.....359,167	.....	.....264,545	...	(16,354)	.....	.....	.....94,622	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2017.	02/28/2019.	02/28/2019.	Expiration.	1,652	431,613	261.27.....	14,802	.....	.....	.....	.....14,802	...	12,669	.....	.....	.....(14,802)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2017.	02/28/2019.	02/28/2019.	Expiration.	5,962	...1,583,455	265.61.....	41,791	.....	.....	.....	.....41,791	...	39,945	.....	.....	.....(41,791)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2017.	02/28/2019.	02/28/2019.	Exercise...	5,926	...2,032,249	342.91.....	85,934	.....	.....138,443	.....	.....85,934	...	(34,217)	.....	.....	.....52,509	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2017.	02/28/2019.	02/28/2019.	Exercise...	1,810	642,282	354.76.....	16,041	.....	.....20,839	.....	.....16,041	...	(32)	.....	.....	.....4,798	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2017.	02/28/2019.	02/28/2019.	Exercise...	1,489	531,042	356.67.....	12,090	.....	.....14,293	.....	.....12,090	...	1,282	.....	.....	.....2,204	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2017.	02/28/2019.	02/28/2019.	Exercise...	9,904	...3,515,980	355.01.....	86,758	.....	.....111,518	.....	.....86,758	...	998	.....	.....	.....24,760	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 2

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

E19.13

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2017.	02/28/2019.	02/28/2019.	Expiration.	2,373	630,395	265.7.....	16,537	.....	.....	.....	.....16,537	...	15,827	.....	.....	.....(16,537)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2017.	02/28/2019.	02/28/2019.	Exercise...	1,157	398,127	344.07.....	16,038	.....	.....25,688	.....	.....16,038	...	(6,087)	.....	.....	.....9,650	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2017.	02/28/2019.	02/28/2019.	Exercise...	20,006	...7,055,319	352.66.....	194,458	.....	.....272,282	.....	.....194,458	...	(21,096)	.....	.....	.....77,823	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2017.	02/28/2019.	02/28/2019.	Exercise...	1,511	517,709	342.72.....	22,055	.....	.....35,574	.....	.....22,055	...	(8,855)	.....	.....	.....13,520	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2017.	02/28/2019.	02/28/2019.	Exercise...	61	21,267	347.89.....	727	.....	.....1,124	.....	.....727	...	(211)	.....	.....	.....396	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2017.	02/28/2019.	02/28/2019.	Exercise...	10,537	...3,660,941	347.44.....	127,707	.....	.....198,410	.....	.....127,707	...	(38,665)	.....	.....	.....70,703	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2017.	02/28/2019.	02/28/2019.	Expiration.	764	199,211	260.87.....	6,995	.....	.....	.....	.....6,995	...	5,895	.....	.....	.....(6,995)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2017.	02/28/2019.	02/28/2019.	Exercise...	4,217	...1,489,290	353.17.....	40,061	.....	.....55,242	.....	.....40,061	...	(3,393)	.....	.....	.....15,181	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2017.	02/28/2019.	02/28/2019.	Exercise...	12,343	...4,345,180	352.03.....	123,309	.....	.....175,767	.....	.....123,309	...	(16,930)	.....	.....	.....52,459	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2017.	02/28/2019.	02/28/2019.	Expiration.	937	248,530	265.24.....	6,709	.....	.....	.....	.....6,709	...	6,375	.....	.....	.....(6,709)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/27/2017.	03/22/2019.	03/22/2019.	Exercise...	6,923	...2,407,068	347.69.....	72,900	.....	.....175,291	.....	.....72,900	...	(34,994)	.....	.....	.....102,392	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/27/2017.	03/22/2019.	03/22/2019.	Exercise...	44,156	..15,613,127	353.59.....	357,222	.....	.....857,510	.....	.....357,222	...	(90,267)	.....	.....	.....500,288	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/27/2017.	03/22/2019.	03/22/2019.	Exercise...	1,157	414,095	358.....	7,588	.....	.....17,362	.....	.....7,588	...	(42)	.....	.....	.....9,774	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/27/2017.	03/22/2019.	03/22/2019.	Exercise...	21,070	...7,438,437	353.03.....	175,094	.....	.....420,984	.....	.....175,094	...	(48,763)	.....	.....	.....245,890	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/27/2017.	03/22/2019.	03/22/2019.	Exercise...	1,781	618,828	347.51.....	18,894	.....	.....45,409	.....	.....18,894	...	(9,168)	.....	.....	.....26,515	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/27/2017.	03/22/2019.	03/22/2019.	Exercise...	15,886	...5,633,161	354.6.....	122,640	.....	.....292,461	.....	.....122,640	...	(24,633)	.....	.....	.....169,821	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/27/2017.	03/22/2019.	03/22/2019.	Exercise...	2,263	793,445	350.59.....	21,002	.....	.....50,740	.....	.....21,002	...	(8,050)	.....	.....	.....29,738	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/27/2017.	03/22/2019.	03/22/2019.	Exercise...	706	251,837	356.76.....	4,920	.....	.....11,471	.....	.....4,920	...	(392)	.....	.....	.....6,551	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/27/2017.	03/22/2019.	03/22/2019.	Exercise...	10,040	...3,605,604	359.11.....	62,351	.....	.....139,561	.....	.....62,351	...	3,958	.....	.....	.....77,211	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/27/2017.	03/22/2019.	03/22/2019.	Exercise...	1,494	519,902	348.07.....	15,474	.....	.....37,252	.....	.....15,474	...	(7,259)	.....	.....	.....21,778	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/27/2017.	03/22/2019.	03/22/2019.	Exercise...	768	278,511	362.47.....	4,026	.....	.....8,099	.....	.....4,026	...	1,123	.....	.....	.....4,072	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2017.	03/29/2019.	03/29/2019.	Expiration.	786	209,063	265.95.....	4,363	.....	.....	.....	.....4,363	...	3,953	.....	.....	.....(4,363)	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 2

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

E19.14

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2017.	03/29/2019.	03/29/2019.	Expiration.	57	15,277	267.64.....	284	.....	.....	.....	.....284	...	266	.....	.....	.....(284)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2017.	03/29/2019.	03/29/2019.	Exercise...	32,428	..11,504,870	354.78.....	293,799	.....	.....630,728	.....	.....293,799	...	(4,636)	.....	.....	.....336,929	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2017.	03/29/2019.	03/29/2019.	Exercise...	6,686	..2,369,315	354.35.....	61,715	.....	.....132,925	.....	.....61,715	...	(2,210)	.....	.....	.....71,210	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2017.	03/29/2019.	03/29/2019.	Exercise...	2,256	785,264	348.01.....	27,280	.....	.....59,164	.....	.....27,280	...	(7,239)	.....	.....	.....31,884	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2017.	03/29/2019.	03/29/2019.	Expiration.	641	170,655	266.29.....	3,480	.....	.....	.....	.....3,480	...	3,178	.....	.....	.....(3,480)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2017.	03/29/2019.	03/29/2019.	Exercise...	31	10,609	346.81.....	388	.....	.....839	.....	.....388	...	(115)	.....	.....	.....450	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2017.	03/29/2019.	03/29/2019.	Exercise...	293	105,328	359.74.....	2,111	.....	.....4,243	.....	.....2,111	...	493	.....	.....	.....2,132	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2017.	03/29/2019.	03/29/2019.	Exercise...	7,118	..2,514,501	353.26.....	68,902	.....	.....149,264	.....	.....68,902	...	(5,760)	.....	.....	.....80,362	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2017.	03/29/2019.	03/29/2019.	Exercise...	353	122,815	347.84.....	4,301	.....	.....9,318	.....	.....4,301	...	(1,158)	.....	.....	.....5,017	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2017.	03/29/2019.	03/29/2019.	Expiration.	492	130,570	265.15.....	2,876	.....	.....	.....	.....2,876	...	2,553	.....	.....	.....(2,876)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2017.	03/29/2019.	03/29/2019.	Exercise...	193	50,401	261.12.....	1,438	.....	.....753	.....	.....1,438	...	1,093	.....	.....	.....(685)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2017.	03/29/2019.	03/29/2019.	Exercise...	5,842	..2,036,608	348.64.....	68,872	.....	.....149,486	.....	.....68,872	...	(16,996)	.....	.....	.....80,614	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/04/2017.	03/29/2019.	03/29/2019.	Exercise...	188	67,379	358.34.....	1,448	.....	.....2,988	.....	.....1,448	...	231	.....	.....	.....1,540	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/18/2017.	04/12/2019.	04/12/2019.	Exercise...	27,438	...9,746,103	355.21.....	220,324	.....	.....392,357	.....	.....220,324	...	(27,284)	.....	.....	.....172,034	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/18/2017.	04/12/2019.	04/12/2019.	Exercise...	108	38,679	359.74.....	696	.....	.....1,050	.....	.....696	...	75	.....	.....	.....355	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/18/2017.	04/12/2019.	04/12/2019.	Exercise...	3,387	...1,219,853	360.15.....	21,474	.....	.....31,703	.....	.....21,474	...	2,796	.....	.....	.....10,229	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/18/2017.	04/12/2019.	04/12/2019.	Exercise...	134	46,709	348.08.....	1,479	.....	.....2,876	.....	.....1,479	...	(572)	.....	.....	.....1,397	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/18/2017.	04/12/2019.	04/12/2019.	Exercise...	1,143	405,907	355.23.....	9,176	.....	.....16,317	.....	.....9,176	...	(1,118)	.....	.....	.....7,142	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/18/2017.	04/12/2019.	04/12/2019.	Exercise...	7,357	..2,568,949	349.18.....	77,323	.....	.....149,570	.....	.....77,323	...	(27,557)	.....	.....	.....72,247	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/18/2017.	04/12/2019.	04/12/2019.	Exercise...	8,785	..3,065,564	348.95.....	93,298	.....	.....180,622	.....	.....93,298	...	(33,812)	.....	.....	.....87,324	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/18/2017.	04/12/2019.	04/12/2019.	Exercise...	561	201,820	359.91.....	3,600	.....	.....5,383	.....	.....3,600	...	424	.....	.....	.....1,783	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/18/2017.	04/12/2019.	04/12/2019.	Exercise...	4,770	...1,662,823	348.59.....	51,422	.....	.....99,791	.....	.....51,422	...	(19,195)	.....	.....	.....48,369	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 2

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

E19.15

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/18/2017.	04/12/2019.	04/12/2019.	Exercise...	12,146	...4,308,394	354.72.....	99,839	.....	.....179,638	.....	.....99,839	...	(14,537)	.....	.....	.....79,799	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/18/2017.	04/12/2019.	04/12/2019.	Exercise...	5,181	...1,838,175	354.76.....	42,488	.....	.....76,427	.....	.....42,488	...	(6,138)	.....	.....	.....33,939	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/27/2017.	04/26/2019.	04/26/2019.	Exercise...	695	...249,492	358.8.....	6,050	.....	.....8,407	.....	.....6,050	...	1,456	.....	.....	.....2,357	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/27/2017.	04/26/2019.	04/26/2019.	Exercise...	1,214	...435,352	358.48.....	10,724	.....	.....15,071	.....	.....10,724	...	2,441	.....	.....	.....4,348	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/27/2017.	04/26/2019.	04/26/2019.	Exercise...	669	...233,552	349.07.....	8,772	.....	.....14,599	.....	.....8,772	...	(882)	.....	.....	.....5,828	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/27/2017.	04/26/2019.	04/26/2019.	Exercise...	7,001	...2,457,110	350.95.....	85,136	.....	.....139,606	.....	.....85,136	...	(4,072)	.....	.....	.....54,470	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/27/2017.	04/26/2019.	04/26/2019.	Exercise...	4,128	...1,466,638	355.31.....	41,856	.....	.....64,311	.....	.....41,856	...	4,224	.....	.....	.....22,455	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/27/2017.	04/26/2019.	04/26/2019.	Exercise...	69	...24,077	349.2.....	899	.....	.....1,496	.....	.....899	...	(88)	.....	.....	.....596	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/27/2017.	04/26/2019.	04/26/2019.	Exercise...	10,634	...3,788,880	356.3.....	103,362	.....	.....155,149	.....	.....103,362	...	14,412	.....	.....	.....51,787	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/27/2017.	04/26/2019.	04/26/2019.	Exercise...	5,478	...1,918,803	350.3.....	68,415	.....	.....112,784	.....	.....68,415	...	(4,536)	.....	.....	.....44,369	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/27/2017.	04/26/2019.	04/26/2019.	Exercise...	100	...35,656	357.35.....	926	.....	.....1,351	.....	.....926	...	168	.....	.....	.....425	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/27/2017.	04/26/2019.	04/26/2019.	Exercise...	6,293	...2,205,088	350.39.....	78,288	.....	.....129,011	.....	.....78,288	...	(5,020)	.....	.....	.....50,724	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/27/2017.	04/26/2019.	04/26/2019.	Exercise...	29,224	...10,388,020	355.46.....	294,580	.....	.....450,929	.....	.....294,580	...	31,536	.....	.....	.....156,349	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/08/2017.	05/03/2019.	05/03/2019.	Exercise...	679	...243,713	358.85.....	6,038	.....	.....7,117	.....	.....6,038	...	1,501	.....	.....	.....1,080	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/08/2017.	05/03/2019.	05/03/2019.	Exercise...	1,634	...576,048	352.53.....	19,037	.....	.....27,452	.....	.....19,037	...	346	.....	.....	.....8,415	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/08/2017.	05/03/2019.	05/03/2019.	Exercise...	5,517	...1,976,356	358.24.....	50,424	.....	.....61,182	.....	.....50,424	...	11,335	.....	.....	.....10,758	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/08/2017.	05/03/2019.	05/03/2019.	Exercise...	875	...314,593	359.74.....	7,468	.....	.....8,386	.....	.....7,468	...	2,122	.....	.....	.....918	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/08/2017.	05/03/2019.	05/03/2019.	Exercise...	10,500	...3,760,022	358.11.....	96,492	.....	.....117,806	.....	.....96,492	...	21,174	.....	.....	.....21,314	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/08/2017.	05/03/2019.	05/03/2019.	Exercise...	154	...54,198	352.39.....	1,803	.....	.....2,605	.....	.....1,803	...	26	.....	.....	.....803	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/08/2017.	05/03/2019.	05/03/2019.	Exercise...	2,989	...1,053,445	352.49.....	34,877	.....	.....50,328	.....	.....34,877	...	591	.....	.....	.....15,451	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/08/2017.	05/03/2019.	05/03/2019.	Exercise...	647	...235,341	363.73.....	4,600	.....	.....3,623	.....	.....4,600	...	2,058	.....	.....	.....(977)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/08/2017.	05/03/2019.	05/03/2019.	Exercise...	18,319	...6,570,005	358.65.....	164,319	.....	.....195,644	.....	.....164,319	...	39,534	.....	.....	.....31,325	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 2

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

E19.16

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/08/2017.	05/03/2019.	05/03/2019.	Exercise...	5,688	...2,006,567	352.79.....	65,579	.....	.....94,075	.....	.....65,579	...	1,757	.....	.....	.....28,495	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/23/2017.	05/17/2019.	05/17/2019.	Exercise...	8,460	...2,989,175	353.35.....	104,221	.....	.....130,361	.....	.....104,221	...	12,047	.....	.....	.....26,140	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/23/2017.	05/17/2019.	05/17/2019.	Exercise...	140	51,087	364.1.....	1,087	.....	.....654	.....	.....1,087	...	528	.....	.....	.....(434)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/23/2017.	05/17/2019.	05/17/2019.	Exercise...	192	67,976	353.71.....	2,335	.....	.....2,892	.....	.....2,335	...	296	.....	.....	.....557	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/23/2017.	05/17/2019.	05/17/2019.	Exercise...	685	243,001	354.86.....	7,937	.....	.....9,518	.....	.....7,937	...	1,289	.....	.....	.....1,582	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/23/2017.	05/17/2019.	05/17/2019.	Exercise...	8,442	...2,986,972	353.84.....	101,974	.....	.....125,949	.....	.....101,974	...	13,304	.....	.....	.....23,974	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/23/2017.	05/17/2019.	05/17/2019.	Exercise...	1,957	711,906	363.75.....	15,422	.....	.....9,805	.....	.....15,422	...	7,304	.....	.....	.....(5,617)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/23/2017.	05/17/2019.	05/17/2019.	Exercise...	6,581	...2,374,219	360.76.....	59,296	.....	.....52,649	.....	.....59,296	...	21,663	.....	.....	.....(6,647)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/23/2017.	05/17/2019.	05/17/2019.	Exercise...	3,002	...1,079,905	359.72.....	28,340	.....	.....27,139	.....	.....28,340	...	9,311	.....	.....	.....(1,201)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/23/2017.	05/17/2019.	05/17/2019.	Exercise...	596	219,391	367.84.....	3,877	.....	.....549	.....	.....3,877	...	2,381	.....	.....	.....(3,328)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/23/2017.	05/17/2019.	05/17/2019.	Exercise...	6,085	...2,151,605	353.58.....	74,300	.....	.....92,373	.....	.....74,300	...	9,120	.....	.....	.....18,073	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/23/2017.	05/17/2019.	05/17/2019.	Exercise...	32,309	..11,617,164	359.56.....	306,939	.....	.....297,246	.....	.....306,939	...	98,957	.....	.....	.....(9,693)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/23/2017.	05/17/2019.	05/17/2019.	Exercise...	601	218,398	363.53.....	4,782	.....	.....3,142	.....	.....4,782	...	2,227	.....	.....	.....(1,640)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/23/2017.	05/17/2019.	05/17/2019.	Exercise...	10,913	...3,921,798	359.37.....	104,546	.....	.....102,473	.....	.....104,546	...	33,005	.....	.....	.....(2,073)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/23/2017.	05/17/2019.	05/17/2019.	Exercise...	226	80,265	354.89.....	2,619	.....	.....3,137	.....	.....2,619	...	429	.....	.....	.....518	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/23/2017.	05/17/2019.	05/17/2019.	Exercise...	16,538	...5,940,101	359.17.....	159,761	.....	.....158,603	.....	.....159,761	...	49,259	.....	.....	.....(1,158)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/31/2017.	05/30/2019.	05/30/2019.	Exercise...	5,675	...2,051,039	361.4.....	52,950	.....	.....33,598	.....	.....52,950	...	21,442	.....	.....	.....(19,353)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/31/2017.	05/30/2019.	05/30/2019.	Exercise...	1,196	425,022	355.31.....	14,414	.....	.....14,366	.....	.....14,414	...	3,032	.....	.....	.....(48)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/31/2017.	05/30/2019.	05/30/2019.	Exercise...	913	323,660	354.56.....	11,328	.....	.....11,648	.....	.....11,328	...	2,127	.....	.....	.....320	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/31/2017.	05/30/2019.	05/30/2019.	Exercise...	576	209,988	364.43.....	4,702	.....	.....1,665	.....	.....4,702	...	2,377	.....	.....	.....(3,037)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/31/2017.	05/30/2019.	05/30/2019.	Exercise...	8,759	...3,170,940	362.01.....	79,622	.....	.....46,512	.....	.....79,622	...	33,886	.....	.....	.....(33,110)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/31/2017.	05/30/2019.	05/30/2019.	Exercise...	10,207	...3,703,385	362.84.....	89,410	.....	.....45,726	.....	.....89,410	...	40,497	.....	.....	.....(43,685)	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 2

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

E19.17

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/31/2017.	05/30/2019.	05/30/2019.	Exercise...	896	319,484	356.65.....	10,221	.....	.....9,558	.....	.....10,221	...	2,567	.....	.....	.....(663)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/31/2017.	05/30/2019.	05/30/2019.	Exercise...	18,991	...6,875,187	362.02.....	172,440	.....	.....100,653	.....	.....172,440	...	73,379	.....	.....	.....(71,787)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/31/2017.	05/30/2019.	05/30/2019.	Exercise...	10,802	...3,898,899	360.93.....	102,839	.....	.....69,027	.....	.....102,839	...	40,023	.....	.....	.....(33,811)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/31/2017.	05/30/2019.	05/30/2019.	Exercise...	1,379	489,530	355.01.....	16,809	.....	.....16,975	.....	.....16,809	...	3,380	.....	.....	.....165	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/31/2017.	05/30/2019.	05/30/2019.	Exercise...	4,719	...1,680,521	356.14.....	54,973	.....	.....52,755	.....	.....54,973	...	12,940	.....	.....	.....(2,218)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/14/2017.	06/13/2019.	06/13/2019.	Exercise...	756	270,549	358.03.....	9,121	.....	.....12,000	.....	.....9,121	...	3,240	.....	.....	.....2,879	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/14/2017.	06/13/2019.	06/13/2019.	Exercise...	22,782	...8,318,683	365.15.....	203,895	.....	.....199,566	.....	.....203,895	...	114,468	.....	.....	.....(4,328)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/14/2017.	06/13/2019.	06/13/2019.	Exercise...	2,739	981,140	358.16.....	32,873	.....	.....43,145	.....	.....32,873	...	11,785	.....	.....	.....10,273	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/14/2017.	06/13/2019.	06/13/2019.	Exercise...	45	16,752	369.39.....	335	.....	.....205	.....	.....335	...	227	.....	.....	.....(130)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/14/2017.	06/13/2019.	06/13/2019.	Exercise...	3,898	...1,395,679	358.04.....	47,011	.....	.....61,863	.....	.....47,011	...	16,698	.....	.....	.....14,852	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/14/2017.	06/13/2019.	06/13/2019.	Exercise...	2,148	782,710	364.37.....	19,892	.....	.....20,493	.....	.....19,892	...	10,723	.....	.....	.....601	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/14/2017.	06/13/2019.	06/13/2019.	Exercise...	194	71,159	367.1.....	1,591	.....	.....1,320	.....	.....1,591	...	980	.....	.....	.....(271)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/14/2017.	06/13/2019.	06/13/2019.	Exercise...	365	134,217	367.89.....	2,889	.....	.....2,196	.....	.....2,889	...	1,841	.....	.....	.....(693)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/14/2017.	06/13/2019.	06/13/2019.	Exercise...	670	239,557	357.51.....	8,255	.....	.....10,989	.....	.....8,255	...	2,809	.....	.....	.....2,734	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/14/2017.	06/13/2019.	06/13/2019.	Exercise...	11,486	...4,185,661	364.43.....	106,126	.....	.....108,883	.....	.....106,126	...	57,414	.....	.....	.....2,757	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/14/2017.	06/13/2019.	06/13/2019.	Exercise...	12,413	...4,519,862	364.12.....	116,187	.....	.....121,524	.....	.....116,187	...	61,790	.....	.....	.....5,338	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/14/2017.	06/13/2019.	06/13/2019.	Exercise...	16,388	...5,973,375	364.5.....	150,932	.....	.....154,210	.....	.....150,932	...	81,943	.....	.....	.....3,278	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/14/2017.	06/13/2019.	06/13/2019.	Exercise...	1,941	695,783	358.42.....	23,062	.....	.....30,070	.....	.....23,062	...	8,445	.....	.....	.....7,008	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/28/2017.	06/27/2019.	06/27/2019.	Exercise...	1,627	594,033	365.19.....	12,281	.....	.....22,041	.....	.....12,281	...	5,605	.....	.....	.....9,760	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/28/2017.	06/27/2019.	06/27/2019.	Exercise...	3,088	...1,122,463	363.44.....	25,263	.....	.....47,253	.....	.....25,263	...	10,132	.....	.....	.....21,990	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/28/2017.	06/27/2019.	06/27/2019.	Exercise...	12,368	...4,425,468	357.82.....	129,368	.....	.....258,736	.....	.....129,368	...	29,256	.....	.....	.....129,368	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/28/2017.	06/27/2019.	06/27/2019.	Exercise...	1,198	428,256	357.61.....	12,634	.....	.....25,304	.....	.....12,634	...	2,775	.....	.....	.....12,670	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 2

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

E19.18

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/28/2017.	06/27/2019.	06/27/2019.	Exercise...	...14,278	...5,198,803	364.11.....	113,225	.....	.....208,889	.....	.....113,225	...	47,779	.....	.....	.....95,663	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/28/2017.	06/27/2019.	06/27/2019.	Exercise...	6,279	...2,245,394	357.61.....	66,242	.....	.....132,673	.....	.....66,242	...	14,552	.....	.....	.....66,431	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/28/2017.	06/27/2019.	06/27/2019.	Exercise...	20,335	...7,387,938	363.31.....	167,358	.....	.....313,770	.....	.....167,358	...	66,450	.....	.....	.....146,413	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/28/2017.	06/27/2019.	06/27/2019.	Exercise...	3,599	...1,286,898	357.55.....	38,080	.....	.....76,267	.....	.....38,080	...	8,307	.....	.....	.....38,188	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/28/2017.	06/27/2019.	06/27/2019.	Exercise...	651	236,205	363.08.....	5,406	.....	.....10,188	.....	.....5,406	...	2,105	.....	.....	.....4,782	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/28/2017.	06/27/2019.	06/27/2019.	Exercise...	518	185,002	357.25.....	5,546	.....	.....11,129	.....	.....5,546	...	1,159	.....	.....	.....5,582	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/28/2017.	06/27/2019.	06/27/2019.	Exercise...	11,939	...4,336,603	363.22.....	98,619	.....	.....185,298	.....	.....98,619	...	38,849	.....	.....	.....86,680	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2017.	07/05/2019.	07/05/2019.	Exercise...	1,808	648,971	358.93.....	14,211	.....	.....41,061	.....	.....14,211	...	673	.....	.....	.....26,850	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2017.	07/05/2019.	07/05/2019.	Exercise...	3,336	...1,190,419	356.82.....	28,891	.....	.....82,804	.....	.....28,891	...	(649)	.....	.....	.....53,913	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2017.	07/05/2019.	07/05/2019.	Exercise...	5,990	...2,146,161	358.29.....	48,519	.....	.....139,867	.....	.....48,519	...	1,265	.....	.....	.....91,348	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2017.	07/05/2019.	07/05/2019.	Exercise...	1,759	627,483	356.64.....	15,360	.....	.....43,986	.....	.....15,360	...	(434)	.....	.....	.....28,626	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2017.	07/05/2019.	07/05/2019.	Exercise...	4,044	...1,420,935	351.4.....	44,318	.....	.....122,280	.....	.....44,318	...	(7,851)	.....	.....	.....77,961	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2017.	07/05/2019.	07/05/2019.	Exercise...	2,828	993,749	351.42.....	30,965	.....	.....85,456	.....	.....30,965	...	(5,472)	.....	.....	.....54,492	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2017.	07/05/2019.	07/05/2019.	Exercise...	39	13,610	351.23.....	428	.....	.....1,178	.....	.....428	...	(77)	.....	.....	.....751	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2017.	07/05/2019.	07/05/2019.	Exercise...	10,741	...3,830,738	356.63.....	93,773	.....	.....268,645	.....	.....93,773	...	(2,726)	.....	.....	.....174,871	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2017.	07/05/2019.	07/05/2019.	Exercise...	393	138,061	351.23.....	4,340	.....	.....11,954	.....	.....4,340	...	(786)	.....	.....	.....7,614	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2017.	07/05/2019.	07/05/2019.	Exercise...	322	113,850	353.57.....	3,220	.....	.....9,039	.....	.....3,220	...	(385)	.....	.....	.....5,819	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/24/2017.	07/19/2019.	07/19/2019.	Exercise...	2,518	892,439	354.39.....	29,161	.....	.....65,651	.....	.....29,161	...	2,171	.....	.....	.....36,489	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/24/2017.	07/19/2019.	07/19/2019.	Exercise...	286	100,282	350.39.....	3,887	.....	.....8,606	.....	.....3,887	...	(71)	.....	.....	.....4,719	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/24/2017.	07/19/2019.	07/19/2019.	Exercise...	6,873	...2,484,882	361.53.....	58,560	.....	.....130,110	.....	.....58,560	...	16,191	.....	.....	.....71,550	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/24/2017.	07/19/2019.	07/19/2019.	Exercise...	471	165,769	352.1.....	5,979	.....	.....13,352	.....	.....5,979	...	114	.....	.....	.....7,373	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/24/2017.	07/19/2019.	07/19/2019.	Exercise...	7,736	...2,778,294	359.13.....	73,262	.....	.....165,013	.....	.....73,262	...	14,956	.....	.....	.....91,751	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 2

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

E19.19

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/24/2017.	07/19/2019.	07/19/2019.	Exercise...	579	208,171	359.61.....	5,372	.....	.....12,070	.....	.....5,372	...	1,176	.....	.....	.....6,698	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/24/2017.	07/19/2019.	07/19/2019.	Exercise...	3,524	...1,268,050	359.8.....	32,424	.....	.....72,812	.....	.....32,424	...	7,271	.....	.....	.....40,389	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/24/2017.	07/19/2019.	07/19/2019.	Exercise...	618	222,536	360.16.....	5,592	.....	.....12,543	.....	.....5,592	...	1,312	.....	.....	.....6,951	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/24/2017.	07/19/2019.	07/19/2019.	Exercise...	781	282,879	362.21.....	6,451	.....	.....14,253	.....	.....6,451	...	1,917	.....	.....	.....7,802	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/24/2017.	07/19/2019.	07/19/2019.	Exercise...	89	31,061	349.79.....	1,234	.....	.....2,724	.....	.....1,234	...	(38)	.....	.....	.....1,489	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/24/2017.	07/19/2019.	07/19/2019.	Exercise...	98	35,969	367.74.....	624	.....	.....1,244	.....	.....624	...	292	.....	.....	.....620	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/24/2017.	07/19/2019.	07/19/2019.	Exercise...	10,033	...3,609,994	359.83.....	92,199	.....	.....206,970	.....	.....92,199	...	20,775	.....	.....	.....114,772	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/24/2017.	07/19/2019.	07/19/2019.	Exercise...	5,804	...2,046,077	352.51.....	72,496	.....	.....162,230	.....	.....72,496	...	2,050	.....	.....	.....89,735	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/24/2017.	07/19/2019.	07/19/2019.	Exercise...	3,092	...1,090,438	352.67.....	38,371	.....	.....85,925	.....	.....38,371	...	1,228	.....	.....	.....47,554	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/24/2017.	07/19/2019.	07/19/2019.	Exercise...	7,125	...2,555,460	358.65.....	68,901	.....	.....155,401	.....	.....68,901	...	13,103	.....	.....	.....86,500	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/24/2017.	07/19/2019.	07/19/2019.	Exercise...	363	130,773	359.83.....	3,340	.....	.....7,498	.....	.....3,340	...	753	.....	.....	.....4,158	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/07/2017.	08/02/2019.	08/02/2019.	Exercise...	8,945	...3,243,085	362.56.....	81,131	.....	.....151,438	.....	.....81,131	...	29,218	.....	.....	.....70,307	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/07/2017.	08/02/2019.	08/02/2019.	Exercise...	166	60,998	367.39.....	1,210	.....	.....2,009	.....	.....1,210	...	597	.....	.....	.....799	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/07/2017.	08/02/2019.	08/02/2019.	Exercise...	6,453	...2,290,610	354.96.....	80,535	.....	.....158,296	.....	.....80,535	...	13,140	.....	.....	.....77,760	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/07/2017.	08/02/2019.	08/02/2019.	Exercise...	112	39,649	354.83.....	1,401	.....	.....2,756	.....	.....1,401	...	224	.....	.....	.....1,354	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/07/2017.	08/02/2019.	08/02/2019.	Exercise...	10,509	...3,804,784	362.06.....	97,521	.....	.....183,167	.....	.....97,521	...	33,841	.....	.....	.....85,646	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/07/2017.	08/02/2019.	08/02/2019.	Exercise...	2,022	718,848	355.48.....	24,711	.....	.....48,553	.....	.....24,711	...	4,332	.....	.....	.....23,842	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/07/2017.	08/02/2019.	08/02/2019.	Exercise...	6,371	...2,299,516	360.91.....	62,122	.....	.....118,381	.....	.....62,122	...	19,587	.....	.....	.....56,260	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/07/2017.	08/02/2019.	08/02/2019.	Exercise...	1,020	371,420	363.98.....	8,694	.....	.....15,827	.....	.....8,694	...	3,475	.....	.....	.....7,133	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/07/2017.	08/02/2019.	08/02/2019.	Exercise...	508	185,298	364.71.....	4,192	.....	.....7,509	.....	.....4,192	...	1,762	.....	.....	.....3,318	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/07/2017.	08/02/2019.	08/02/2019.	Exercise...	1,049	372,609	355.13.....	13,000	.....	.....25,559	.....	.....13,000	...	2,169	.....	.....	.....12,559	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/07/2017.	08/02/2019.	08/02/2019.	Exercise...	9,551	...3,454,561	361.68.....	90,070	.....	.....170,111	.....	.....90,070	...	30,286	.....	.....	.....80,041	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 2

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

E19.20

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/07/2017.	08/02/2019.	08/02/2019.	Exercise...	1,823	647,559	355.15.....	22,573	.....	.....44,380	.....	.....22,573	...	3,776	.....	.....	.....21,807	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/07/2017.	08/02/2019.	08/02/2019.	Exercise...	3,244	...1,170,662	360.82.....	31,763	.....	.....60,574	.....	.....31,763	...	9,942	.....	.....	.....28,811	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/07/2017.	08/02/2019.	08/02/2019.	Exercise...	685	243,119	354.82.....	8,599	.....	.....16,904	.....	.....8,599	...	1,375	.....	.....	.....8,305	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/07/2017.	08/02/2019.	08/02/2019.	Exercise...	3,578	...1,313,278	367.02.....	26,550	.....	.....44,620	.....	.....26,550	...	12,846	.....	.....	.....18,070	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/16/2017.	08/15/2019.	08/15/2019.	Exercise...	5,752	..2,086,193	362.69.....	54,356	.....	.....96,806	.....	.....54,356	...	20,438	.....	.....	.....42,450	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/16/2017.	08/15/2019.	08/15/2019.	Exercise...	1,028	365,398	355.48.....	13,085	.....	.....24,711	.....	.....13,085	...	2,593	.....	.....	.....11,626	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/16/2017.	08/15/2019.	08/15/2019.	Exercise...	11,665	..4,229,462	362.57.....	110,703	.....	.....197,726	.....	.....110,703	...	41,213	.....	.....	.....87,023	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/16/2017.	08/15/2019.	08/15/2019.	Exercise...	559	203,446	364.24.....	4,932	.....	.....8,535	.....	.....4,932	...	2,053	.....	.....	.....3,603	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/16/2017.	08/15/2019.	08/15/2019.	Exercise...	7,187	..2,610,996	363.27.....	66,197	.....	.....116,797	.....	.....66,197	...	25,867	.....	.....	.....50,600	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/16/2017.	08/15/2019.	08/15/2019.	Exercise...	353	125,789	355.89.....	4,425	.....	.....8,352	.....	.....4,425	...	917	.....	.....	.....3,927	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/16/2017.	08/15/2019.	08/15/2019.	Exercise...	2,246	799,706	356.05.....	27,941	.....	.....52,715	.....	.....27,941	...	5,891	.....	.....	.....24,774	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/29/2017.	08/28/2019.	08/28/2019.	Exercise...	13,490	..4,888,182	362.36.....	126,265	.....	.....270,202	.....	.....126,265	...	42,392	.....	.....	.....143,937	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/29/2017.	08/28/2019.	08/28/2019.	Exercise...	158	57,661	366.01.....	1,252	.....	.....2,581	.....	.....1,252	...	537	.....	.....	.....1,328	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/29/2017.	08/28/2019.	08/28/2019.	Exercise...	8,584	..3,115,932	362.99.....	78,115	.....	.....166,531	.....	.....78,115	...	27,446	.....	.....	.....88,416	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/29/2017.	08/28/2019.	08/28/2019.	Exercise...	11,188	..4,056,145	362.54.....	103,826	.....	.....222,084	.....	.....103,826	...	35,282	.....	.....	.....118,259	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/29/2017.	08/28/2019.	08/28/2019.	Exercise...	931	330,000	354.53.....	12,035	.....	.....25,932	.....	.....12,035	...	1,798	.....	.....	.....13,897	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/29/2017.	08/28/2019.	08/28/2019.	Exercise...	46	17,033	370.77.....	293	.....	.....534	.....	.....293	...	161	.....	.....	.....241	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/29/2017.	08/28/2019.	08/28/2019.	Exercise...	4,428	...1,576,883	356.15.....	53,707	.....	.....116,180	.....	.....53,707	...	9,955	.....	.....	.....62,473	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/29/2017.	08/28/2019.	08/28/2019.	Exercise...	545	194,244	356.26.....	6,586	.....	.....14,247	.....	.....6,586	...	1,238	.....	.....	.....7,660	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/29/2017.	08/28/2019.	08/28/2019.	Exercise...	2,253	799,698	355.....	28,609	.....	.....61,701	.....	.....28,609	...	4,579	.....	.....	.....33,092	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/12/2017.	09/11/2019.	09/11/2019.	Exercise...	1,334	492,016	368.8.....	10,219	.....	.....15,862	.....	.....10,219	...	5,357	.....	.....	.....5,643	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/12/2017.	09/11/2019.	09/11/2019.	Exercise...	16,033	..5,882,585	366.9.....	133,717	.....	.....221,098	.....	.....133,717	...	64,097	.....	.....	.....87,381	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 2

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

E19.21

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/12/2017.	09/11/2019.	09/11/2019.	Exercise...	395	144,849	366.65.....	3,334	.....	.....5,547	.....	.....3,334	...	1,580	.....	.....	.....2,212	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/12/2017.	09/11/2019.	09/11/2019.	Exercise...	1,333	480,004	360.09.....	14,890	.....	.....27,460	.....	.....14,890	...	4,766	.....	.....	.....12,570	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/12/2017.	09/11/2019.	09/11/2019.	Exercise...	425	157,436	370.76.....	2,968	.....	.....4,217	.....	.....2,968	...	1,688	.....	.....	.....1,248	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/12/2017.	09/11/2019.	09/11/2019.	Exercise...	298	110,296	369.6.....	2,202	.....	.....3,309	.....	.....2,202	...	1,195	.....	.....	.....1,107	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/12/2017.	09/11/2019.	09/11/2019.	Exercise...	472	170,000	360.07.....	5,278	.....	.....9,735	.....	.....5,278	...	1,687	.....	.....	.....4,457	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/12/2017.	09/11/2019.	09/11/2019.	Exercise...	6,465	...2,324,451	359.55.....	73,829	.....	.....136,668	.....	.....73,829	...	22,730	.....	.....	.....62,839	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/12/2017.	09/11/2019.	09/11/2019.	Exercise...	8,921	...3,272,445	366.82.....	74,670	.....	.....123,736	.....	.....74,670	...	35,653	.....	.....	.....49,066	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/12/2017.	09/11/2019.	09/11/2019.	Exercise...	11,716	...4,277,662	365.12.....	105,793	.....	.....182,415	.....	.....105,793	...	46,308	.....	.....	.....76,621	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/12/2017.	09/11/2019.	09/11/2019.	Exercise...	1,399	503,964	360.26.....	15,528	.....	.....28,579	.....	.....15,528	...	5,038	.....	.....	.....13,052	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/21/2017.	09/20/2019.	09/20/2019.	Exercise...	968	345,513	357.09.....	9,918	.....	.....22,158	.....	.....9,918	...	732	.....	.....	.....12,240	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/21/2017.	09/20/2019.	09/20/2019.	Exercise...	2,323	828,602	356.73.....	24,180	.....	.....54,028	.....	.....24,180	...	1,590	.....	.....	.....29,848	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/21/2017.	09/20/2019.	09/20/2019.	Exercise...	6,922	...2,508,816	362.42.....	56,141	.....	.....121,627	.....	.....56,141	...	11,514	.....	.....	.....65,486	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/21/2017.	09/20/2019.	09/20/2019.	Exercise...	269	95,528	355.4.....	2,959	.....	.....6,610	.....	.....2,959	...	108	.....	.....	.....3,650	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/21/2017.	09/20/2019.	09/20/2019.	Exercise...	2,438	889,482	364.82.....	17,701	.....	.....36,987	.....	.....17,701	...	4,756	.....	.....	.....19,286	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/21/2017.	09/20/2019.	09/20/2019.	Exercise...	2,099	767,229	365.53.....	14,735	.....	.....30,351	.....	.....14,735	...	4,238	.....	.....	.....15,616	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/21/2017.	09/20/2019.	09/20/2019.	Exercise...	155	55,233	355.29.....	1,719	.....	.....3,840	.....	.....1,719	...	59	.....	.....	.....2,120	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/21/2017.	09/20/2019.	09/20/2019.	Exercise...	1,109	394,278	355.68.....	12,061	.....	.....26,948	.....	.....12,061	...	513	.....	.....	.....14,887	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/21/2017.	09/20/2019.	09/20/2019.	Exercise...	5,221	...1,892,618	362.51.....	42,185	.....	.....91,261	.....	.....42,185	...	8,764	.....	.....	.....49,076	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/21/2017.	09/20/2019.	09/20/2019.	Exercise...	15,064	...5,468,775	363.03.....	118,857	.....	.....255,490	.....	.....118,857	...	26,305	.....	.....	.....136,633	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/21/2017.	09/20/2019.	09/20/2019.	Exercise...	1,508	536,160	355.56.....	16,482	.....	.....36,839	.....	.....16,482	...	652	.....	.....	.....20,357	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/04/2017.	10/03/2019.	10/03/2019.	Exercise...	12,105	...4,377,701	361.65.....	109,669	.....	.....237,254	.....	.....109,669	...	25,138	.....	.....	.....127,585	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/04/2017.	10/03/2019.	10/03/2019.	Exercise...	11,370	...4,109,786	361.46.....	103,808	.....	.....225,012	.....	.....103,808	...	23,275	.....	.....	.....121,204	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/04/2017.	10/03/2019.	10/03/2019.	Exercise...	295	104,489	354.56.....	3,595	.....	.....7,866	.....	.....3,595	...	265	.....	.....	.....4,270	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/04/2017.	10/03/2019.	10/03/2019.	Exercise...	8,759	...3,182,010	363.29.....	73,750	.....	.....157,309	.....	.....73,750	...	19,795	.....	.....	.....83,560	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/04/2017.	10/03/2019.	10/03/2019.	Exercise...	890	314,999	354.13.....	11,039	.....	.....24,123	.....	.....11,039	...	723	.....	.....	.....13,085	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/04/2017.	10/03/2019.	10/03/2019.	Exercise...	3,432	...1,216,639	354.51.....	41,938	.....	.....91,769	.....	.....41,938	...	3,046	.....	.....	.....49,831	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/04/2017.	10/03/2019.	10/03/2019.	Exercise...	4,068	...1,466,727	360.57.....	38,603	.....	.....84,122	.....	.....38,603	...	7,843	.....	.....	.....45,519	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/04/2017.	10/03/2019.	10/03/2019.	Exercise...	1,890	671,239	355.14.....	22,530	.....	.....49,350	.....	.....22,530	...	1,927	.....	.....	.....26,820	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/04/2017.	10/03/2019.	10/03/2019.	Exercise...	381	139,691	366.47.....	2,775	.....	.....5,634	.....	.....2,775	...	963	.....	.....	.....2,859	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/04/2017.	10/03/2019.	10/03/2019.	Exercise...	863	305,619	354.32.....	10,627	.....	.....23,228	.....	.....10,627	...	738	.....	.....	.....12,602	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/04/2017.	10/03/2019.	10/03/2019.	Exercise...	3,311	...1,197,278	361.57.....	30,100	.....	.....65,167	.....	.....30,100	...	6,837	.....	.....	.....35,067	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/04/2017.	10/03/2019.	10/03/2019.	Exercise...	1,858	657,851	354.06.....	23,132	.....	.....50,520	.....	.....23,132	...	1,493	.....	.....	.....27,387	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/04/2017.	10/03/2019.	10/03/2019.	Exercise...	198	70,058	354.51.....	2,415	.....	.....5,284	.....	.....2,415	...	175	.....	.....	.....2,869	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/05/2017.	04/26/2019.	04/26/2019.	Expiration.	928	244,312	263.25.....	7,824	.....	.....	.....	.....7,824	...	6,518	.....	.....	.....(7,824)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/05/2017.	04/26/2019.	04/26/2019.	Expiration.	442	115,872	262.38.....	3,922	.....	.....	.....	.....3,922	...	3,179	.....	.....	.....(3,922)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/05/2017.	05/30/2019.	05/30/2019.	Exercise...	146	38,629	264.15.....	1,198	.....	.....199	.....	.....1,198	...	980	.....	.....	.....(999)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/05/2017.	06/28/2019.	06/28/2019.	Exercise...	527	140,577	266.85.....	3,751	.....	.....4,314	.....	.....3,751	...	3,179	.....	.....	.....564	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/05/2017.	06/28/2019.	06/28/2019.	Exercise...	54	13,831	258.14.....	624	.....	.....906	.....	.....624	...	396	.....	.....	.....281	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/05/2017.	06/28/2019.	06/28/2019.	Exercise...	748	199,831	267.09.....	5,252	.....	.....5,948	.....	.....5,252	...	4,475	.....	.....	.....696	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/05/2017.	06/28/2019.	06/28/2019.	Exercise...	1,346	358,809	266.61.....	9,730	.....	.....11,345	.....	.....9,730	...	8,201	.....	.....	.....1,615	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/05/2017.	06/28/2019.	06/28/2019.	Exercise...	110	28,847	261.94.....	1,046	.....	.....1,443	.....	.....1,046	...	770	.....	.....	.....396	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/05/2017.	06/28/2019.	06/28/2019.	Exercise...	118	30,990	262.09.....	1,114	.....	.....1,531	.....	.....1,114	...	825	.....	.....	.....417	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/05/2017.	07/31/2019.	07/31/2019.	Exercise...	169	43,799	259.78.....	1,831	.....	.....2,785	.....	.....1,831	...	1,201	.....	.....	.....954	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/05/2017.	07/31/2019.	07/31/2019.	Exercise...	169	44,681	264.15.....	1,448		2,055		1,448	...	1,104			607			3.....

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SCHEDULE DB - PART A - SECTION 2

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

E19.23

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/05/2017.	07/31/2019.	07/31/2019.	Exercise...	9,528	...2,477,948	260.06.....	101,954	.....	.....154,741	.....	.....101,954	...	67,618	.....	.....	.....52,787	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/05/2017.	07/31/2019.	07/31/2019.	Exercise...	19,900	...5,278,345	265.25.....	159,793	.....	.....219,890	.....	.....159,793	...	125,638	.....	.....	.....60,097	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/05/2017.	07/31/2019.	07/31/2019.	Exercise...	132	34,194	259.3.....	1,469	.....	.....2,242	.....	.....1,469	...	946	.....	.....	.....773	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/05/2017.	07/31/2019.	07/31/2019.	Exercise...	13,804	...3,658,339	265.02.....	112,365	.....	.....155,709	.....	.....112,365	...	87,799	.....	.....	.....43,345	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/05/2017.	07/31/2019.	07/31/2019.	Exercise...	2,455	654,214	266.44.....	18,391	.....	.....24,210	.....	.....18,391	...	14,914	.....	.....	.....5,819	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/05/2017.	07/31/2019.	07/31/2019.	Exercise...	8,421	...2,224,931	264.21.....	71,832	.....	.....101,811	.....	.....71,832	...	54,852	.....	.....	.....29,979	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/05/2017.	07/31/2019.	07/31/2019.	Exercise...	4,560	...1,183,512	259.52.....	50,210	.....	.....76,523	.....	.....50,210	...	32,611	.....	.....	.....26,313	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/05/2017.	08/30/2019.	08/30/2019.	Exercise...	32,464	...8,705,313	268.15.....	225,303	.....	.....306,139	.....	.....225,303	...	184,827	.....	.....	.....80,836	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/05/2017.	08/30/2019.	08/30/2019.	Exercise...	4,196	...1,095,129	260.97.....	43,516	.....	.....69,702	.....	.....43,516	...	29,013	.....	.....	.....26,185	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/05/2017.	08/30/2019.	08/30/2019.	Exercise...	6,041	...1,633,145	270.36.....	36,667	.....	.....43,613	.....	.....36,667	...	31,453	.....	.....	.....6,947	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/05/2017.	08/30/2019.	08/30/2019.	Exercise...	4,382	...1,146,043	261.56.....	44,079	.....	.....70,193	.....	.....44,079	...	30,016	.....	.....	.....26,114	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/05/2017.	08/30/2019.	08/30/2019.	Exercise...	778	202,959	260.87.....	8,115	.....	.....13,001	.....	.....8,115	...	5,393	.....	.....	.....4,886	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/05/2017.	08/30/2019.	08/30/2019.	Exercise...	20,075	...5,364,744	267.23.....	147,153	.....	.....207,780	.....	.....147,153	...	118,206	.....	.....	.....60,628	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/05/2017.	08/30/2019.	08/30/2019.	Exercise...	11,015	...2,879,948	261.45.....	111,475	.....	.....177,677	.....	.....111,475	...	75,626	.....	.....	.....66,202	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/05/2017.	08/30/2019.	08/30/2019.	Exercise...	9,657	...2,572,529	266.4.....	74,260	.....	.....107,961	.....	.....74,260	...	58,444	.....	.....	.....33,702	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/18/2017.	10/17/2019.	10/17/2019.	Exercise...	7,239	...2,649,993	366.05.....	61,318	.....	.....105,551	.....	.....61,318	...	24,589	.....	.....	.....44,233	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/18/2017.	10/17/2019.	10/17/2019.	Exercise...	1,700	617,748	363.46.....	16,112	.....	.....29,183	.....	.....16,112	...	5,527	.....	.....	.....13,070	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/18/2017.	10/17/2019.	10/17/2019.	Exercise...	101	36,943	365.05.....	896	.....	.....1,577	.....	.....896	...	339	.....	.....	.....681	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/18/2017.	10/17/2019.	10/17/2019.	Exercise...	4,162	...1,489,797	357.91.....	49,742	.....	.....94,572	.....	.....49,742	...	11,254	.....	.....	.....44,830	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/18/2017.	10/17/2019.	10/17/2019.	Exercise...	3,175	...1,160,502	365.57.....	27,459	.....	.....47,808	.....	.....27,459	...	10,713	.....	.....	.....20,349	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/18/2017.	10/17/2019.	10/17/2019.	Exercise...	1,044	375,001	359.1.....	11,894	.....	.....22,483	.....	.....11,894	...	2,979	.....	.....	.....10,589	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/18/2017.	10/17/2019.	10/17/2019.	Exercise...	615	219,493	356.76.....	7,697	.....	.....14,686	.....	.....7,697	...	1,567	.....	.....	.....6,989	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 2

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

E19.24

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/18/2017.	10/17/2019.	10/17/2019.	Exercise...	12,147	...4,422,249	364.07.....	112,236	.....	.....201,149	.....	.....112,236	...	40,067	.....	.....	.....88,914	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/18/2017.	10/17/2019.	10/17/2019.	Exercise...	11,666	...4,252,432	364.52.....	105,693	.....	.....187,937	.....	.....105,693	...	38,778	.....	.....	.....82,244	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/25/2017.	10/24/2019.	10/24/2019.	Exercise...	147	40,764	276.76.....	794	.....	.....2,220	.....	.....794	...	576	.....	.....	.....1,426	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/25/2017.	10/24/2019.	10/24/2019.	Exercise...	1,673	...456,219	272.64.....	11,613	.....	.....32,111	.....	.....11,613	...	7,378	.....	.....	.....20,498	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/25/2017.	10/24/2019.	10/24/2019.	Exercise...	332	91,695	276.58.....	1,807	.....	.....5,056	.....	.....1,807	...	1,305	.....	.....	.....3,249	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/25/2017.	10/24/2019.	10/24/2019.	Exercise...	1,078	...294,475	273.29.....	7,198	.....	.....19,977	.....	.....7,198	...	4,682	.....	.....	.....12,779	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/02/2017.	10/31/2019.	10/31/2019.	Exercise...	224	83,687	373.92.....	1,569	.....	.....2,104	.....	.....1,569	...	982	.....	.....	.....535	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/02/2017.	10/31/2019.	10/31/2019.	Exercise...	15,558	...5,725,302	367.99.....	142,203	.....	.....238,509	.....	.....142,203	...	72,900	.....	.....	.....96,306	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/02/2017.	10/31/2019.	10/31/2019.	Exercise...	205	75,558	369.26.....	1,770	.....	.....2,877	.....	.....1,770	...	952	.....	.....	.....1,107	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/02/2017.	10/31/2019.	10/31/2019.	Exercise...	1,817	...654,004	359.96.....	23,129	.....	.....42,442	.....	.....23,129	...	8,258	.....	.....	.....19,313	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/02/2017.	10/31/2019.	10/31/2019.	Exercise...	22,320	...8,167,345	365.92.....	222,977	.....	.....388,369	.....	.....222,977	...	105,294	.....	.....	.....165,391	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/02/2017.	10/31/2019.	10/31/2019.	Exercise...	991	363,498	366.77.....	9,554	.....	.....16,402	.....	.....9,554	...	4,673	.....	.....	.....6,848	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/02/2017.	10/31/2019.	10/31/2019.	Exercise...	3,471	...1,246,355	359.06.....	45,750	.....	.....84,210	.....	.....45,750	...	15,559	.....	.....	.....38,460	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/02/2017.	10/31/2019.	10/31/2019.	Exercise...	812	...291,180	358.76.....	10,827	.....	.....19,934	.....	.....10,827	...	3,626	.....	.....	.....9,106	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/02/2017.	10/31/2019.	10/31/2019.	Exercise...	1,710	...624,348	365.15.....	17,646	.....	.....31,068	.....	.....17,646	...	8,068	.....	.....	.....13,422	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/02/2017.	10/31/2019.	10/31/2019.	Exercise...	13,027	...4,763,656	365.67.....	131,575	.....	.....229,930	.....	.....131,575	...	61,515	.....	.....	.....98,355	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/02/2017.	10/31/2019.	10/31/2019.	Exercise...	666	...244,459	367.31.....	6,269	.....	.....10,655	.....	.....6,269	...	3,133	.....	.....	.....4,386	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/02/2017.	10/31/2019.	10/31/2019.	Exercise...	842	...301,922	358.5.....	11,344	.....	.....20,903	.....	.....11,344	...	3,742	.....	.....	.....9,559	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/14/2017.	11/13/2019.	11/13/2019.	Exercise...	10,353	...3,819,558	368.93.....	77,130	.....	.....132,933	.....	.....77,130	...	33,210	.....	.....	.....55,803	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/14/2017.	11/13/2019.	11/13/2019.	Exercise...	5,936	...2,202,631	371.04.....	40,071	.....	.....63,697	.....	.....40,071	...	19,036	.....	.....	.....23,627	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/14/2017.	11/13/2019.	11/13/2019.	Exercise...	3,221	...1,165,415	361.81.....	32,823	.....	.....64,293	.....	.....32,823	...	9,237	.....	.....	.....31,470	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/14/2017.	11/13/2019.	11/13/2019.	Exercise...	12,016	...4,433,383	368.96.....	89,398	.....	.....153,924	.....	.....89,398	...	38,551	.....	.....	.....64,525	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 2

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

E19.25

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/14/2017.	11/13/2019.	11/13/2019.	Exercise.....	1,328	478,371	360.13.....	14,519		28,745	14,519		3,602			14,226			3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/14/2017.	11/13/2019.	11/13/2019.	Exercise.....	839	304,941	363.25.....	8,051		15,547	8,051		2,505			7,497			3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/28/2017.	09/27/2019.	09/27/2019.	Exercise.....	1,510	404,699	267.97.....	18,599		36,397	18,599		12,412			17,798			3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/28/2017.	09/27/2019.	09/27/2019.	Exercise.....	682	178,978	262.42.....	10,877		20,222	10,877		6,010			9,345			3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/28/2017.	09/27/2019.	09/27/2019.	Exercise.....	1,545	419,981	271.79.....	15,650		31,337	15,650		11,623			15,688			3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/28/2017.	09/27/2019.	09/27/2019.	Exercise.....	1,640	439,997	268.34.....	19,827		38,910	19,827		13,381			19,083			3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/28/2017.	09/27/2019.	09/27/2019.	Exercise.....	810	211,054	260.65.....	13,939		25,441	13,939		7,203			11,503			3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/28/2017.	09/27/2019.	09/27/2019.	Exercise.....	1,335	360,097	269.75.....	15,035		29,796	15,035		10,573			14,760			3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/29/2017.	11/27/2019.	11/27/2019.	Exercise.....	157	57,777	367.54.....	1,443		2,702	1,443		674			1,259			3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/29/2017.	11/27/2019.	11/27/2019.	Exercise.....	1,834	688,378	375.42.....	11,772		17,071	11,772		7,217			5,299			3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/29/2017.	11/27/2019.	11/27/2019.	Exercise.....	17,569	6,484,633	369.1.....	150,564		274,600	150,564		74,751			124,036			3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/29/2017.	11/27/2019.	11/27/2019.	Exercise.....	16,584	6,094,053	367.47.....	152,737		286,237	152,737		71,199			133,500			3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/29/2017.	11/27/2019.	11/27/2019.	Exercise.....	3,245	1,171,795	361.14.....	38,839		76,543	38,839		13,510			37,704			3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/29/2017.	11/27/2019.	11/27/2019.	Exercise.....	17,811	6,554,870	368.02.....	160,123		297,625	160,123		76,278			137,502			3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/29/2017.	11/27/2019.	11/27/2019.	Exercise.....	896	324,752	362.43.....	10,188		19,982	10,188		3,786			9,794			3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/29/2017.	11/27/2019.	11/27/2019.	Exercise.....	1,749	632,242	361.56.....	20,582		40,516	20,582		7,316			19,935			3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/30/2017.	08/30/2019.	08/30/2019.	Exercise.....	192	49,552	258.07.....	4,399		6,534	4,399		2,467			2,135			3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/30/2017.	08/30/2019.	08/30/2019.	Exercise.....	1,306	349,760	267.81.....	20,197		31,723	20,197		15,054			11,526			3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/30/2017.	08/30/2019.	08/30/2019.	Exercise.....	7,652	2,024,390	264.54.....	136,314		210,903	136,314		93,225			74,589			3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/30/2017.	08/30/2019.	08/30/2019.	Exercise.....	46	12,231	267.46.....	718		1,127	718		531			408			3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/30/2017.	08/30/2019.	08/30/2019.	Exercise.....	1,390	370,818	266.72.....	22,563		35,286	22,563		16,363			12,723			3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/30/2017.	08/30/2019.	08/30/2019.	Exercise.....	440	113,993	259.3.....	9,628		14,420	9,628		5,619			4,792			3.....

SCHEDULE DB - PART A - SECTION 2

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

E19.26

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/30/2017.	08/30/2019.	08/30/2019.	Exercise...	62	15,872	257.78.....	1,425	.....	.....2,113	.....	.....1,425	...	792	.....	.....	.....688	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	11/30/2017.	08/30/2019.	08/30/2019.	Exercise...	356	95,122	267.1.....	5,684	.....	.....8,903	.....	.....5,684	...	4,162	.....	.....	.....3,219	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017.	06/28/2019.	06/28/2019.	Exercise...	27	7,169	265.62.....	418	.....	.....602	.....	.....418	...	298	.....	.....	.....184	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017.	06/28/2019.	06/28/2019.	Exercise...	470	124,242	264.4.....	7,694	.....	.....11,052	.....	.....7,694	...	5,269	.....	.....	.....3,358	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017.	06/28/2019.	06/28/2019.	Exercise...	1,741	458,652	263.39.....	29,821	.....	.....42,715	.....	.....29,821	...	19,742	.....	.....	.....12,894	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017.	06/28/2019.	06/28/2019.	Exercise...	515	137,020	266.28.....	7,727	.....	.....11,135	.....	.....7,727	...	5,615	.....	.....	.....3,408	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017.	06/28/2019.	06/28/2019.	Exercise...	377	96,651	256.47.....	8,545	.....	.....11,852	.....	.....8,545	...	4,376	.....	.....	.....3,307	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017.	06/28/2019.	06/28/2019.	Exercise...	445	117,660	264.34.....	7,308	.....	.....10,496	.....	.....7,308	...	4,994	.....	.....	.....3,188	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017.	06/28/2019.	06/28/2019.	Exercise...	3,212	830,676	258.61.....	67,104	.....	.....94,146	.....	.....67,104	...	37,317	.....	.....	.....27,042	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017.	06/28/2019.	06/28/2019.	Exercise...	476	125,170	262.84.....	8,354	.....	.....11,944	.....	.....8,354	...	5,427	.....	.....	.....3,590	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017.	07/31/2019.	07/31/2019.	Exercise...	694	182,366	262.7.....	12,401	.....	.....18,618	.....	.....12,401	...	7,877	.....	.....	.....6,218	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017.	07/31/2019.	07/31/2019.	Exercise...	312	83,599	267.68.....	4,463	.....	.....6,821	.....	.....4,463	...	3,297	.....	.....	.....2,358	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017.	07/31/2019.	07/31/2019.	Exercise...	328	85,000	259.43.....	6,689	.....	.....9,859	.....	.....6,689	...	3,794	.....	.....	.....3,170	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017.	07/31/2019.	07/31/2019.	Exercise...	206	52,886	256.39.....	4,726	.....	.....6,834	.....	.....4,726	...	2,400	.....	.....	.....2,107	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017.	07/31/2019.	07/31/2019.	Exercise...	85	22,695	268.01.....	1,191	.....	.....1,821	.....	.....1,191	...	888	.....	.....	.....630	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017.	07/31/2019.	07/31/2019.	Exercise...	2,504	657,721	262.69.....	44,746	.....	.....67,177	.....	.....44,746	...	28,413	.....	.....	.....22,431	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/05/2017.	07/31/2019.	07/31/2019.	Exercise...	2,085	551,043	264.24.....	34,859	.....	.....52,719	.....	.....34,859	...	23,276	.....	.....	.....17,859	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/06/2017.	09/30/2019.	09/30/2019.	Exercise...	1,010	265,975	263.23.....	11,428	.....	.....13,429	.....	.....11,428	...	8,580	.....	.....	.....2,001	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/06/2017.	09/30/2019.	09/30/2019.	Exercise...	7,338	...1,932,797	263.41.....	82,181	.....	.....96,196	.....	.....82,181	...	61,965	.....	.....	.....14,015	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/06/2017.	09/30/2019.	09/30/2019.	Exercise...	69	18,354	264.54.....	733	.....	.....831	.....	.....733	...	568	.....	.....	.....98	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/06/2017.	09/30/2019.	09/30/2019.	Exercise...	34,558	9,316,227	269.58.....	276,812	.....	.....239,835	.....	.....276,812	...	236,826	.....	.....	.....(36,977)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/06/2017.	09/30/2019.	09/30/2019.	Exercise...	9,599	...2,526,814	263.24.....	108,468	.....	.....127,473	.....	.....108,468	...	81,448	.....	.....	.....19,006	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 2

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/06/2017.	09/30/2019.	09/30/2019.	Exercise...	9,020	...2,460,014	272.73.....	59,983	.....	.....34,186	.....	.....59,983	...	53,720	.....	.....	.....(25,797)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/06/2017.	09/30/2019.	09/30/2019.	Exercise...	594	157,029	264.15.....	6,408	.....	.....7,354	.....	.....6,408	...	4,919	.....	.....	.....945	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/06/2017.	09/30/2019.	09/30/2019.	Exercise...	18,535	...4,977,058	268.52.....	157,734	.....	.....148,281	.....	.....157,734	...	132,531	.....	.....	.....(9,453)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/06/2017.	09/30/2019.	09/30/2019.	Exercise...	202	55,563	274.82.....	1,181	.....	.....344	.....	.....1,181	...	1,083	.....	.....	.....(837)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/06/2017.	09/30/2019.	09/30/2019.	Exercise...	20,383	...5,492,523	269.47.....	164,284	.....	.....143,698	.....	.....164,284	...	140,296	.....	.....	.....(20,587)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/06/2017.	10/30/2019.	10/30/2019.	Exercise...	21,900	...5,978,719	273.....	147,387	.....	.....61,101	.....	.....147,387	...	130,155	.....	.....	.....(86,286)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/06/2017.	10/30/2019.	10/30/2019.	Exercise...	4,775	...1,273,997	266.8.....	45,554	.....	.....42,928	.....	.....45,554	...	36,292	.....	.....	.....(2,626)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/06/2017.	10/30/2019.	10/30/2019.	Exercise...	281	76,518	272.21.....	1,982	.....	.....1,006	.....	.....1,982	...	1,732	.....	.....	.....(975)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/06/2017.	10/30/2019.	10/30/2019.	Exercise...	5,728	...1,537,362	268.39.....	50,178	.....	.....42,388	.....	.....50,178	...	41,228	.....	.....	.....(7,790)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/06/2017.	10/30/2019.	10/30/2019.	Exercise...	65,245	...17,787,690	272.63.....	448,884	.....	.....206,174	.....	.....448,884	...	394,462	.....	.....	.....(242,711)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/06/2017.	10/30/2019.	10/30/2019.	Exercise...	15,923	...4,246,303	266.68.....	153,018	.....	.....145,057	.....	.....153,018	...	121,637	.....	.....	.....(7,961)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/06/2017.	10/30/2019.	10/30/2019.	Exercise...	3,682	991,421	269.23.....	30,785	.....	.....24,157	.....	.....30,785	...	25,674	.....	.....	.....(6,628)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/06/2017.	10/30/2019.	10/30/2019.	Expiration.	16,072	...4,446,762	276.68.....	86,306	.....	.....	.....	.....86,306	...	79,444	.....	.....	.....(86,306)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/06/2017.	10/30/2019.	10/30/2019.	Exercise...	29,811	...8,126,227	272.59.....	205,399	.....	.....95,396	.....	.....205,399	...	180,376	.....	.....	.....(110,003)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/06/2017.	11/29/2019.	11/29/2019.	Expiration.	8,031	...2,248,018	279.92.....	36,219	.....	.....	.....	.....36,219	...	33,819	.....	.....	.....(36,219)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/06/2017.	11/29/2019.	11/29/2019.	Exercise...	269	72,975	270.81.....	2,107	.....	.....1,692	.....	.....2,107	...	1,770	.....	.....	.....(415)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/06/2017.	11/29/2019.	11/29/2019.	Exercise...	33,949	...9,406,461	277.08.....	183,322	.....	.....339	.....	.....183,322	...	166,934	.....	.....	.....(182,983)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/06/2017.	11/29/2019.	11/29/2019.	Expiration.	2,971	836,724	281.6.....	12,004	.....	.....	.....	.....12,004	...	11,345	.....	.....	.....(12,004)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/06/2017.	11/29/2019.	11/29/2019.	Exercise...	13,337	...3,615,835	271.11.....	102,563	.....	.....79,756	.....	.....102,563	...	86,588	.....	.....	.....(22,807)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/06/2017.	11/29/2019.	11/29/2019.	Expiration.	31,138	...8,691,620	279.13.....	147,595	.....	.....	.....	.....147,595	...	136,930	.....	.....	.....(147,595)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/06/2017.	11/29/2019.	11/29/2019.	Exercise...	31,279	...8,464,103	270.6.....	247,417	.....	.....203,001	.....	.....247,417	...	207,177	.....	.....	.....(44,416)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/06/2017.	11/29/2019.	11/29/2019.	Expiration.	77,469	...21,472,188	277.17.....	416,011				416,011	...	379,162			(416,011)			3.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/06/2017.	11/29/2019.	11/29/2019.	Exercise...	209	56,595	271.44.....	1,572	.....	.....1,178	.....	.....1,572	...	1,334	.....	.....	.....(394)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/06/2017.	11/29/2019.	11/29/2019.	Exercise...	2,919	792,929	271.63.....	21,777	.....	.....15,939	.....	.....21,777	...	18,529	.....	.....	.....(5,838)	.....	.....	3.....
NYSE Zebra Edge Index Call Option...	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017.	01/31/2019.	01/31/2019.	Exercise...	552	136,358	247.07.....	16,777	.....	.....12,843	.....	.....16,777	...	5,739	.....	.....	.....(3,934)	.....	.....	3.....
NYSE Zebra Edge Index Call Option...	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017.	01/31/2019.	01/31/2019.	Exercise...	396	98,390	248.56.....	11,473	.....	.....8,621	.....	.....11,473	...	4,145	.....	.....	.....(2,852)	.....	.....	3.....
NYSE Zebra Edge Index Call Option...	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017.	01/31/2019.	01/31/2019.	Exercise...	532	132,075	248.35.....	15,520	.....	.....11,695	.....	.....15,520	...	5,563	.....	.....	.....(3,825)	.....	.....	3.....
NYSE Zebra Edge Index Call Option...	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017.	02/28/2019.	02/28/2019.	Exercise...	527	136,855	259.53.....	10,154	.....	.....6,417	.....	.....10,154	...	6,078	.....	.....	.....(3,737)	.....	.....	3.....
NYSE Zebra Edge Index Call Option...	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017.	02/28/2019.	02/28/2019.	Exercise...	874	220,835	252.66.....	22,098	.....	.....16,642	.....	.....22,098	...	9,513	.....	.....	.....(5,456)	.....	.....	3.....
NYSE Zebra Edge Index Call Option...	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017.	02/28/2019.	02/28/2019.	Exercise...	179	44,035	246.24.....	5,593	.....	.....4,553	.....	.....5,593	...	1,875	.....	.....	.....(1,040)	.....	.....	3.....
NYSE Zebra Edge Index Call Option...	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017.	02/28/2019.	02/28/2019.	Exercise...	154	37,490	243.22.....	5,266	.....	.....4,390	.....	.....5,266	...	1,598	.....	.....	.....(876)	.....	.....	3.....
NYSE Zebra Edge Index Call Option...	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017.	02/28/2019.	02/28/2019.	Exercise...	449	113,589	252.96.....	11,230	.....	.....8,415	.....	.....11,230	...	4,898	.....	.....	.....(2,815)	.....	.....	3.....
NYSE Zebra Edge Index Call Option...	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017.	03/29/2019.	03/29/2019.	Exercise...	1,257	322,015	256.21.....	27,974	.....	.....26,293	.....	.....27,974	...	14,206	.....	.....	.....(1,681)	.....	.....	3.....
NYSE Zebra Edge Index Call Option...	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017.	03/29/2019.	03/29/2019.	Exercise...	624	158,179	253.46.....	15,407	.....	.....14,772	.....	.....15,407	...	6,915	.....	.....	.....(636)	.....	.....	3.....
NYSE Zebra Edge Index Call Option...	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017.	03/29/2019.	03/29/2019.	Exercise...	3,418	887,235	259.54.....	66,411	.....	.....60,131	.....	.....66,411	...	39,377	.....	.....	.....(6,280)	.....	.....	3.....
NYSE Zebra Edge Index Call Option...	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017.	03/29/2019.	03/29/2019.	Exercise...	900	231,164	256.74.....	19,626	.....	.....18,359	.....	.....19,626	...	10,214	.....	.....	.....(1,268)	.....	.....	3.....
NYSE Zebra Edge Index Call Option...	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017.	03/29/2019.	03/29/2019.	Exercise...	1,439	362,944	252.29.....	37,036	.....	.....35,735	.....	.....37,036	...	15,808	.....	.....	.....(1,301)	.....	.....	3.....
NYSE Zebra Edge Index Call Option...	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017.	03/29/2019.	03/29/2019.	Exercise...	175	43,801	249.95.....	4,887	.....	.....4,763	.....	.....4,887	...	1,896	.....	.....	.....(124)	.....	.....	3.....
NYSE Zebra Edge Index Call Option...	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017.	03/29/2019.	03/29/2019.	Exercise...	2,018	520,298	257.84.....	42,083	.....	.....38,925	.....	.....42,083	...	23,051	.....	.....	.....(3,157)	.....	.....	3.....
NYSE Zebra Edge Index Call Option...	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017.	04/26/2019.	04/26/2019.	Exercise...	415	108,092	260.67.....	7,746	.....	.....7,651	.....	.....7,746	...	4,769	.....	.....	.....(95)	.....	.....	3.....
NYSE Zebra Edge Index Call Option...	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017.	04/26/2019.	04/26/2019.	Exercise...	2,748	705,758	256.84.....	60,077	.....	.....61,222	.....	.....60,077	...	31,320	.....	.....	.....1,145	.....	.....	3.....
NYSE Zebra Edge Index Call Option...	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017.	04/26/2019.	04/26/2019.	Exercise...	69	17,715	254.93.....	1,634	.....	.....1,681	.....	.....1,634	...	784	.....	.....	.....47	.....	.....	3.....
NYSE Zebra Edge Index Call Option...	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017.	04/26/2019.	04/26/2019.	Exercise...	687	176,182	256.41.....	15,276	.....	.....15,604	.....	.....15,276	...	7,815	.....	.....	.....328	.....	.....	3.....
NYSE Zebra Edge Index Call Option...	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017.	04/26/2019.	04/26/2019.	Exercise...	293	76,393	260.3.....	5,570		5,523		5,570	...	3,375			(46)			3.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017.	05/31/2019.	05/31/2019.	Exercise...	785	200,732	255.82.....	17,987	.....	.....17,514	.....	.....17,987	...	8,945	.....	.....	.....(473)	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017.	05/31/2019.	05/31/2019.	Exercise...	1,732	448,886	259.19.....	34,803	.....	.....32,819	.....	.....34,803	...	19,861	.....	.....	.....(1,984)	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017.	05/31/2019.	05/31/2019.	Exercise...	492	129,543	263.31.....	8,288	.....	.....7,296	.....	.....8,288	...	5,544	.....	.....	.....(992)	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017.	05/31/2019.	05/31/2019.	Exercise...	1,329	343,209	258.25.....	27,736	.....	.....26,433	.....	.....27,736	...	15,236	.....	.....	.....(1,303)	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017.	05/31/2019.	05/31/2019.	Exercise...	123	31,917	258.96.....	2,500	.....	.....2,364	.....	.....2,500	...	1,413	.....	.....	.....(136)	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017.	05/31/2019.	05/31/2019.	Exercise...	3,083	806,299	261.5.....	56,250	.....	.....51,307	.....	.....56,250	...	35,163	.....	.....	.....(4,943)	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017.	05/31/2019.	05/31/2019.	Exercise...	289	73,001	252.32.....	7,519	.....	.....7,470	.....	.....7,519	...	3,246	.....	.....	.....(49)	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017.	05/31/2019.	05/31/2019.	Exercise...	317	80,762	254.53.....	7,628	.....	.....7,491	.....	.....7,628	...	3,599	.....	.....	.....(136)	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/07/2017.	05/31/2019.	05/31/2019.	Exercise...	1,055	278,296	263.89.....	17,305	.....	.....15,028	.....	.....17,305	...	11,819	.....	.....	.....(2,278)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/12/2017.	12/11/2019.	12/11/2019.	Exercise...	4,011	...1,450,297	361.56.....	48,977	.....	.....87,645	.....	.....48,977	...	18,005	.....	.....	.....38,668	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/12/2017.	12/11/2019.	12/11/2019.	Exercise...	1,430	516,765	361.47.....	17,513	.....	.....31,366	.....	.....17,513	...	6,408	.....	.....	.....13,853	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/12/2017.	12/11/2019.	12/11/2019.	Exercise...	6,326	..2,333,394	368.86.....	57,060	.....	.....92,043	.....	.....57,060	...	28,388	.....	.....	.....34,983	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/12/2017.	12/11/2019.	12/11/2019.	Exercise...	110	39,737	360.82.....	1,384	.....	.....2,488	.....	.....1,384	...	491	.....	.....	.....1,104	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/12/2017.	12/11/2019.	12/11/2019.	Exercise...	158	58,465	370.71.....	1,312	.....	.....2,003	.....	.....1,312	...	696	.....	.....	.....691	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/12/2017.	12/11/2019.	12/11/2019.	Exercise...	10,029	..3,693,167	368.24.....	92,971	.....	.....152,144	.....	.....92,971	...	45,244	.....	.....	.....59,173	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/12/2017.	12/11/2019.	12/11/2019.	Exercise...	603	225,867	374.74.....	4,177	.....	.....5,226	.....	.....4,177	...	2,513	.....	.....	.....1,049	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/12/2017.	12/11/2019.	12/11/2019.	Exercise...	14,841	..5,484,774	369.57.....	129,858	.....	.....205,399	.....	.....129,858	...	66,298	.....	.....	.....75,540	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/12/2017.	12/11/2019.	12/11/2019.	Exercise...	2,702	976,029	361.29.....	33,337	.....	.....59,757	.....	.....33,337	...	12,098	.....	.....	.....26,421	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017.	11/27/2019.	11/27/2019.	Exercise...	1,210	334,642	276.6.....	12,164	.....	.....21,632	.....	.....12,164	...	10,098	.....	.....	.....9,468	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017.	11/27/2019.	11/27/2019.	Exercise...	1,550	427,964	276.07.....	16,015	.....	.....28,539	.....	.....16,015	...	13,183	.....	.....	.....12,524	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017.	11/27/2019.	11/27/2019.	Exercise...	82	22,817	278.22.....	758	.....	.....1,333	.....	.....758	...	644	.....	.....	.....576	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017.	11/27/2019.	11/27/2019.	Exercise...	378	101,921	269.81.....	5,277	.....	.....9,319	.....	.....5,277	...	3,850	.....	.....	.....4,042	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 2

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

E19.30

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017.	11/27/2019.	11/27/2019.	Exercise...	344	92,762	269.5.....	4,876	.....	.....8,598	.....	.....4,876	...	3,533	.....	.....	.....3,722	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017.	11/27/2019.	11/27/2019.	Exercise...	450	125,123	277.78.....	4,259	.....	.....7,522	.....	.....4,259	...	3,599	.....	.....	.....3,264	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017.	11/27/2019.	11/27/2019.	Exercise...	236	63,629	269.17.....	3,399	.....	.....5,983	.....	.....3,399	...	2,445	.....	.....	.....2,584	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017.	11/27/2019.	11/27/2019.	Exercise...	2,769	771,280	278.56.....	25,117	.....	.....44,079	.....	.....25,117	...	21,467	.....	.....	.....18,962	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017.	11/27/2019.	11/27/2019.	Exercise...	545	150,184	275.76.....	5,716	.....	.....10,195	.....	.....5,716	...	4,681	.....	.....	.....4,479	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017.	11/27/2019.	11/27/2019.	Exercise...	1,544	430,301	278.75.....	13,862	.....	.....24,282	.....	.....13,862	...	11,879	.....	.....	.....10,420	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017.	11/27/2019.	11/27/2019.	Exercise...	572	154,012	269.27.....	8,187	.....	.....14,419	.....	.....8,187	...	5,902	.....	.....	.....6,232	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017.	11/27/2019.	11/27/2019.	Exercise...	4,133	1,140,242	275.9.....	43,068	.....	.....76,788	.....	.....43,068	...	35,353	.....	.....	.....33,720	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017.	12/13/2019.	12/13/2019.	Exercise...	175	49,806	284.62.....	1,148	.....	.....1,533	.....	.....1,148	...	1,044	.....	.....	.....385	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017.	12/13/2019.	12/13/2019.	Exercise...	157	45,084	287.27.....	879	.....	.....959	.....	.....879	...	818	.....	.....	.....80	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	12/14/2017.	12/13/2019.	12/13/2019.	Exercise...	184	50,783	275.53.....	1,979	.....	.....3,290	.....	.....1,979	...	1,601	.....	.....	.....1,311	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/28/2017.	12/27/2019.	12/27/2019.	Exercise...	1,666	607,149	364.33.....	19,981	.....	.....41,962	.....	.....19,981	...	9,107	.....	.....	.....21,981	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/28/2017.	12/27/2019.	12/27/2019.	Exercise...	733	267,560	365.06.....	8,539	.....	.....17,920	.....	.....8,539	...	3,996	.....	.....	.....9,381	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/28/2017.	12/27/2019.	12/27/2019.	Exercise...	13,717	5,081,355	370.43.....	127,984	.....	.....261,729	.....	.....127,984	...	71,241	.....	.....	.....133,745	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/28/2017.	12/27/2019.	12/27/2019.	Exercise...	3,057	1,113,361	364.16.....	36,902	.....	.....77,504	.....	.....36,902	...	16,716	.....	.....	.....40,601	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/28/2017.	12/27/2019.	12/27/2019.	Exercise...	13,264	4,925,673	371.37.....	118,841	.....	.....240,600	.....	.....118,841	...	67,975	.....	.....	.....121,759	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/28/2017.	12/27/2019.	12/27/2019.	Exercise...	14,114	5,263,709	372.94.....	117,994	.....	.....233,870	.....	.....117,994	...	70,450	.....	.....	.....115,877	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/04/2018.	12/27/2019.	12/27/2019.	Exercise...	7,154	1,948,433	272.35.....	83,060	.....	.....64,817	.....	.....83,060	...	75,010	.....	.....	.....(18,243)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/04/2018.	12/27/2019.	12/27/2019.	Exercise...	10,623	2,988,234	281.29.....	77,550	.....	.....1,275	.....	.....77,550	...	74,507	.....	.....	.....(76,275)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/04/2018.	12/27/2019.	12/27/2019.	Exercise...	21,883	6,098,906	278.7.....	184,039	.....	.....59,304	.....	.....184,039	...	174,453	.....	.....	.....(124,735)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/04/2018.	12/27/2019.	12/27/2019.	Exercise...	25,793	7,233,706	280.45.....	197,318	.....	.....24,761	.....	.....197,318	...	188,817	.....	.....	.....(172,557)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/04/2018.	12/27/2019.	12/27/2019.	Exercise...	568	158,549	278.92.....	4,724	.....	.....1,415	.....	.....4,724	...	4,484	.....	.....	.....(3,308)	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 2

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

E19.31

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/04/2018.	12/27/2019.	12/27/2019.	Expiration.	988	278,169	281.61.....	7,082	.....	.....	.....	.....7,082	...	6,814	.....	.....	.....(7,082)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/04/2018.	12/27/2019.	12/27/2019.	Exercise...	554	151,606	273.45.....	6,104	.....	.....4,413	.....	.....6,104	...	5,569	.....	.....	.....(1,691)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/04/2018.	12/27/2019.	12/27/2019.	Exercise...	2,813	763,783	271.52.....	33,981	.....	.....27,820	.....	.....33,981	...	30,437	.....	.....	.....(6,160)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/04/2018.	12/27/2019.	12/27/2019.	Exercise...	33,877	...9,215,088	272.02.....	399,404	.....	.....318,100	.....	.....399,404	...	359,522	.....	.....	.....(81,304)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/04/2018.	12/27/2019.	12/27/2019.	Exercise...	90,301	.25,155,038	278.57.....	764,846	.....	.....256,454	.....	.....764,846	...	724,463	.....	.....	.....(508,392)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/04/2018.	12/27/2019.	12/27/2019.	Exercise...	36	10,135	278.5.....	309	.....	.....106	.....	.....309	...	293	.....	.....	.....(203)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/04/2018.	12/27/2019.	12/27/2019.	Exercise...	1,262	345,796	273.9.....	13,597	.....	.....9,481	.....	.....13,597	...	12,454	.....	.....	.....(4,116)	.....	.....	3.....
Rainbow Call Option.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU4	01/17/2018.	01/15/2019.	01/15/2019.	Exercise...	57,892,240	.57,892,240	2786.24.....	2,262,784	.....	.....373,568	.....	.....2,262,784	...	2,047,993	.....	.....	.....(1,889,216)	.....	.....	3.....
Rainbow Call Option.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU4	01/17/2018.	01/15/2019.	01/15/2019.	Exercise...	27,568,019	.27,568,019	2786.24.....	1,259,858	.....	.....204,575	.....	.....1,259,858	...	1,142,214	.....	.....	.....(1,055,283)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/19/2018.	01/17/2019.	01/17/2019.	Expiration.	47,568	.17,523,524	368.39.....	469,019	.....	.....	.....	.....469,019	...	461,396	.....	.....	.....(469,019)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	01/19/2018.	01/17/2019.	01/17/2019.	Expiration.	.....	.....	397.58.....	(0)	.....	.....	.....	.....(0)	...	.....	.....	.....	.....0	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/01/2018.	01/31/2019.	01/31/2019.	Expiration.	33,551	...9,424,837	280.91.....	165,407	.....	.....	.....	.....165,407	...	165,407	.....	.....	.....(165,407)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/01/2018.	01/31/2019.	01/31/2019.	Expiration.	.....	.....	302.37.....	(0)	.....	.....	.....	.....(0)	...	.....	.....	.....	.....0	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/01/2018.	01/31/2019.	01/31/2019.	Expiration.	10,420	...2,904,714	278.77.....	63,248	.....	.....	.....	.....63,248	...	63,248	.....	.....	.....(63,248)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/01/2018.	01/31/2019.	01/31/2019.	Expiration.	57,237	.15,911,842	278.....	372,039	.....	.....	.....	.....372,039	...	372,039	.....	.....	.....(372,039)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/01/2018.	01/31/2019.	01/31/2019.	Expiration.	.....	.....	298.92.....	(0)	.....	.....	.....	.....(0)	...	.....	.....	.....	.....0	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/01/2018.	01/31/2019.	01/31/2019.	Expiration.	.....	.....	301.33.....	(0)	.....	.....	.....	.....(0)	...	.....	.....	.....	.....0	.....	.....	3.....
Rainbow Call Option.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	02/20/2018.	02/15/2019.	02/15/2019.	Exercise...	29,754,837	.29,754,837	2731.2.....	1,449,061	.....	.....571,214	.....	.....1,449,061	...	...1,210,972	.....	.....	.....(877,846)	.....	.....	3.....
Rainbow Call Option.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB65	02/20/2018.	02/15/2019.	02/15/2019.	Exercise...	67,778,816	.67,778,816	2731.2.....	3,022,935	.....	.....1,131,456	.....	.....3,022,935	...	...2,551,331	.....	.....	.....(1,891,479)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/22/2018.	02/01/2019.	02/01/2019.	Expiration.	.....	.....	402.84.....	(0)	.....	.....	.....	.....(0)	...	.....	.....	.....	.....0	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/22/2018.	02/01/2019.	02/01/2019.	Expiration.	37,975	.14,206,332	374.1.....	117,722	.....	.....	.....	.....117,722	...	116,073	.....	.....	.....(117,722)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/22/2018.	02/01/2019.	02/01/2019.	Expiration.	26,857	...9,980,632	371.62.....	100,714	.....	.....	.....	.....100,714	...	97,060	.....	.....	.....(100,714)	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 2

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

E19.32

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/22/2018.	02/01/2019.	02/01/2019.	Expiration.	4,547	...1,669,667	367.18.....	23,418	.....	.....	.....	.....23,418	...	20,174	.....	.....	.....(23,418)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/22/2018.	02/01/2019.	02/01/2019.	Expiration.	.....	.....	402.84.....	(0)	.....	.....	.....	.....(0)	...	.....	.....	.....	......0	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/22/2018.	02/01/2019.	02/01/2019.	Expiration.	.....	.....	402.84.....	(0)	.....	.....	.....	.....(0)	...	.....	.....	.....	......0	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/22/2018.	02/20/2019.	02/20/2019.	Exercise...	16,470	...5,918,874	359.38.....	126,981	168,155	.....	.....126,981	...	44,238	.....	.....	.....	.....41,174	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/22/2018.	02/20/2019.	02/20/2019.	Expiration.	.....	.....	390.94.....	(0)	.....	.....	.....	.....(0)	...	.....	.....	.....	......0	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/22/2018.	02/20/2019.	02/20/2019.	Expiration.	.....	.....	382.53.....	(0)	.....	.....	.....	.....(0)	...	.....	.....	.....	......0	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/22/2018.	02/20/2019.	02/20/2019.	Exercise...	51,240	..18,437,747	359.83.....	416,070	500,104	.....	.....416,070	...	174,560	.....	.....	.....	.....84,034	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/22/2018.	02/20/2019.	02/20/2019.	Exercise...	50,520	..18,059,302	357.47.....	470,844	612,300	.....	.....470,844	...	143,489	.....	.....	.....	.....141,455	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	02/22/2018.	02/20/2019.	02/20/2019.	Expiration.	.....	.....	390.96.....	(0)	.....	.....	.....	.....(0)	...	.....	.....	.....	......0	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2018.	02/28/2019.	02/28/2019.	Expiration.	.....	.....	293.28.....	(0)	.....	.....	.....	.....(0)	...	.....	.....	.....	......0	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2018.	02/28/2019.	02/28/2019.	Expiration.	56,625	..15,279,167	269.83.....	240,657	.....	.....	.....240,657	...	237,869	.....	.....	.....	.....(240,657)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2018.	02/28/2019.	02/28/2019.	Expiration.	.....	.....	293.43.....	(0)	.....	.....	.....	.....(0)	...	.....	.....	.....	......0	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2018.	02/28/2019.	02/28/2019.	Expiration.	.....	.....	293.43.....	(0)	.....	.....	.....	.....(0)	...	.....	.....	.....	......0	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2018.	02/28/2019.	02/28/2019.	Expiration.	56,594	..15,362,346	271.45.....	207,133	.....	.....	.....207,133	...	205,917	.....	.....	.....	.....(207,133)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/02/2018.	02/28/2019.	02/28/2019.	Expiration.	12,410	...3,419,416	275.54.....	30,156	.....	.....	.....30,156	...	30,132	.....	.....	.....	.....(30,156)	.....	.....	3.....
Rainbow Call Option.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index	Wells Fargo Securities LLC	VYVCKR63DVZZN70PB2	03/16/2018.	03/15/2019.	03/15/2019.	Exercise...	45,899,194	..45,899,194	2747.33.....	2,139,866	229,262	.....	.....2,139,866	...	2,081,125	.....	.....	.....	.....(1,910,604)	.....	.....	3.....
Rainbow Call Option.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index	Wells Fargo Securities LLC	VYVCKR63DVZZN70PB2	03/16/2018.	03/15/2019.	03/15/2019.	Exercise...	26,246,424	..26,246,424	2747.33.....	1,337,045	150,762	.....	.....1,337,045	...	1,298,417	.....	.....	.....	.....(1,186,283)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/23/2018.	03/21/2019.	03/21/2019.	Exercise...	91,450	..32,975,178	360.58.....	556,018	986,750	.....	.....556,018	...	113,210	.....	.....	.....	.....430,731	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/23/2018.	03/21/2019.	03/21/2019.	Exercise...	85,688	..30,661,912	357.83.....	614,386	1,160,222	.....	.....614,386	...	40,070	.....	.....	.....	.....545,836	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/23/2018.	03/21/2019.	03/21/2019.	Exercise...	30,154	..10,735,871	356.03.....	234,300	462,569	.....	.....234,300	...	(9,035)	.....	.....	.....	.....228,269	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/23/2018.	03/21/2019.	03/21/2019.	Expiration.	.....	.....	391.71.....	(0)	.....	.....	.....	.....(0)	...	.....	.....	.....	......0	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/23/2018.	03/21/2019.	03/21/2019.	Expiration.			385.47.....	(0)				(0)	...				0			3.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	03/23/2018.	03/21/2019.	03/21/2019.	Expiration.			394.56	(0)				(0)					.0			3
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/11/2018.	04/05/2019.	04/05/2019.	Expiration.			285.41	(0)				(0)					.0			3
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/11/2018.	04/05/2019.	04/05/2019.	Expiration.			288.81	(0)				(0)					.0			3
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/11/2018.	04/05/2019.	04/05/2019.	Expiration.	131,580	34,769,912	264.25	1,013,163				1,013,163		892,856			(1,013,163)			3
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/11/2018.	04/05/2019.	04/05/2019.	Expiration.	120,011	32,027,322	266.87	723,666				723,666		669,814			(723,666)			3
Rainbow Call Option	VAGLB Hedge: Indexed Universal Life	N/A	Equity / Index	Credit Suisse Intl	E58DKGMJYYYJLN8C3868	04/17/2018.	04/15/2019.	04/15/2019.	Exercise...	46,167,353	46,167,353	2656.3	2,594,605		2,684,912		2,594,605		1,423,885			90,307			3
Rainbow Call Option	VAGLB Hedge: Indexed Universal Life	N/A	Equity / Index	Credit Suisse Intl	E58DKGMJYYYJLN8C3868	04/17/2018.	04/15/2019.	04/15/2019.	Exercise...	40,123,657	40,123,657	2656.3	2,431,494		2,683,450		2,431,494		1,261,411			251,956			3
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/18/2018.	04/17/2019.	04/17/2019.	Expiration.			385.32	(0)				(0)					.0			3
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/18/2018.	04/17/2019.	04/17/2019.	Exercise...	34,588	12,464,106	360.36	289,155		256,988		289,155		101,628			(32,167)			3
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/18/2018.	04/17/2019.	04/17/2019.	Exercise...	99,075	35,436,992	357.68	1,034,339		1,001,644		1,034,339		317,624			(32,695)			3
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/18/2018.	04/17/2019.	04/17/2019.	Expiration.			394.55	(0)				(0)					.0			3
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/18/2018.	04/17/2019.	04/17/2019.	Expiration.			390.73	(0)				(0)					.0			3
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	04/18/2018.	04/17/2019.	04/17/2019.	Exercise...	100,443	35,765,619	356.08	1,120,940		1,176,183		1,120,940		276,984			55,243			3
Rainbow Call Option	VAGLB Hedge: Indexed Universal Life	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU4	05/16/2018.	05/15/2019.	05/15/2019.	Exercise...	37,571,178	37,571,178	2711.45	1,784,631		1,477,891		1,784,631		1,432,218			(306,740)			3
Rainbow Call Option	VAGLB Hedge: Indexed Universal Life	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU4	05/16/2018.	05/15/2019.	05/15/2019.	Exercise...	48,857,122	48,857,122	2711.45	2,095,971		1,671,159		2,095,971		1,697,308			(424,812)			3
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/22/2018.	05/21/2019.	05/21/2019.	Expiration.			396.78	(0)				(0)					.0			3
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/22/2018.	05/21/2019.	05/21/2019.	Exercise...	26,260	9,366,176	356.67	302,779		288,861		302,779		83,552			(13,918)			3
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/22/2018.	05/21/2019.	05/21/2019.	Expiration.			387.89	(0)				(0)					.0			3
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/22/2018.	05/21/2019.	05/21/2019.	Exercise...	195,585	70,594,363	360.94	1,885,437		1,316,285		1,885,437		776,697			(569,152)			3
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/22/2018.	05/21/2019.	05/21/2019.	Expiration.			391.34	(0)				(0)					.0			3
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	05/22/2018.	05/21/2019.	05/21/2019.	Exercise...	14,894	5,425,902	364.3	113,939		50,193		113,939		55,469			(63,747)			3
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/04/2018.	04/26/2019.	04/29/2019.	Expiration.	101,679	27,184,884	267.36	643,628				643,628		588,961			(643,628)			3

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/04/2018.	04/26/2019.	04/26/2019.	Expiration.			290.01	(0)				(0)					.0			3
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/04/2018.	04/26/2019.	04/26/2019.	Expiration.	29,403	7,881,891	268.06	177,891				177,891		164,736			(177,891)			3
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/04/2018.	04/26/2019.	04/26/2019.	Expiration.			291.52	(0)				(0)					.0			3
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/04/2018.	04/26/2019.	04/29/2019.	Expiration.	36,220	9,733,073	268.72	197,762				197,762		184,219			(197,762)			3
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/04/2018.	04/26/2019.	04/26/2019.	Expiration.			287.05	(0)				(0)					.0			3
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/04/2018.	05/30/2019.	05/30/2019.	Expiration.			293.06	(0)				(0)					.0			3
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/04/2018.	05/30/2019.	05/30/2019.	Expiration.	56,563	15,339,834	271.2	256,230				256,230		238,276			(256,230)			3
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/04/2018.	05/30/2019.	05/30/2019.	Expiration.	156,730	42,263,939	269.66	872,989				872,989		800,198			(872,989)			3
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/04/2018.	05/30/2019.	05/30/2019.	Expiration.			287.19	(0)				(0)					.0			3
Rainbow Call Option	VAGLB Hedge: Indexed Universal Life	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU4	06/18/2018.	06/14/2019.	06/14/2019.	Exercise...	35,152,189	35,152,189	2779.66	1,472,877		237,465		1,472,877		1,398,169			(1,235,411)			3
Rainbow Call Option	VAGLB Hedge: Indexed Universal Life	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU4	06/18/2018.	06/14/2019.	06/14/2019.	Exercise...	52,805,800	52,805,800	2779.66	1,990,779		310,193		1,990,779		1,892,995			(1,680,586)			3
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/20/2018.	06/19/2019.	06/19/2019.	Exercise...	232,308	84,357,935	363.13	1,958,355		3,068,786		1,958,355		813,639			1,110,431			3
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	06/20/2018.	06/19/2019.	06/19/2019.	Expiration.			398.72	(0)				(0)					.0			3
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2018.	06/18/2019.	06/18/2019.	Exercise...	56,174	15,170,872	270.07	159,534		110,101		159,534		130,786			(49,433)			3
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2018.	06/18/2019.	06/18/2019.	Exercise...	102,943	27,618,669	268.29	370,596		385,008		370,596		292,499			14,412			3
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2018.	06/18/2019.	06/18/2019.	Expiration.			292.22	(0)				(0)					.0			3
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2018.	06/18/2019.	06/18/2019.	Expiration.			285.06	(0)				(0)					.0			3
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2018.	07/05/2019.	07/05/2019.	Exercise...	96,286	25,432,966	264.14	497,798		1,061,071		497,798		323,767			563,273			3
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2018.	07/05/2019.	07/05/2019.	Exercise...	75,965	20,174,068	265.57	309,178		728,506		309,178		206,367			419,328			3
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2018.	07/05/2019.	07/05/2019.	Expiration.			278.85	(0)				(0)					.0			3
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2018.	07/05/2019.	07/05/2019.	Expiration.			285.17	(0)				(0)					.0			3
Rainbow Call Option	VAGLB Hedge: Indexed Universal Life	N/A	Equity / Index	Goldman Sachs & Co	FOR8UP27PHTHYVLBNQ	07/17/2018.	07/15/2019.	07/15/2019.	Exercise...	29,883,629	29,883,629	2801.31	1,397,956		305,402		1,397,956		1,319,752			(1,092,554)			3

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Rainbow Call Option.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index	Goldman Sachs & Co	FOR8UP27PHTHYVLBN	07/17/2018.	07/15/2019.	07/15/2019.	Exercise...	42,605,385	.42,605,385	2801.31.....	1,787,679	.....	.....378,621	.....	.....1,787,679	...	...1,690,629	.....	.....	..(1,409,058)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/20/2018.	07/19/2019.	07/19/2019.	Expiration.	.....	.....	390.32.....	(0)	.....	.....	.....	.....(0)	...	.....	.....	.....	.....0	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/20/2018.	07/19/2019.	07/19/2019.	Exercise...	33,699	.12,269,190	364.08.....	242,971	.....	....551,992	.....	....242,971	...	82,687	.....	.....	....309,021	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/20/2018.	07/19/2019.	07/19/2019.	Expiration.	.....	.....	399.78.....	(0)	.....	.....	.....	.....(0)	...	.....	.....	.....	.....0	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/20/2018.	07/19/2019.	07/19/2019.	Exercise...	155,474	.56,454,280	363.11.....	1,254,678	.....	....2,697,479	.....	....1,254,678	...	425,676	.....	.....	....1,442,802	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/08/2018.	08/07/2019.	08/07/2019.	Exercise...	.....	.....	273.08.....	(0)	.....	....(60,902)	.....	.....(0)	...	.....	.....	.....	....(60,902)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/08/2018.	08/07/2019.	08/07/2019.	Exercise...	84,586	.22,225,794	262.76.....	279,979	.....	....933,828	.....	....279,979	...	100,894	.....	.....	....653,849	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/08/2018.	08/07/2019.	08/07/2019.	Expiration.	.....	.....	279.14.....	(0)	.....	.....	.....	.....(0)	...	.....	.....	.....	.....0	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/08/2018.	08/07/2019.	08/07/2019.	Exercise...	132,208	.34,416,295	260.32.....	645,173	.....	....1,782,159	.....	....645,173	...	191,622	.....	.....	....1,136,986	.....	.....	3.....
Rainbow Call Option.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index	Wells Fargo Securities LLC	VYVCKR63DVZN70PB2	08/16/2018.	08/15/2019.	08/15/2019.	Exercise...	48,537,659	.48,537,659	2818.37.....	2,227,879	.....	....289,818	.....	....2,227,879	...	...2,098,898	.....	.....	..(1,938,060)	.....	.....	3.....
Rainbow Call Option.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index	Goldman Sachs & Co	FOR8UP27PHTHYVLBN	08/16/2018.	08/15/2019.	08/15/2019.	Exercise...	40,463,460	.40,463,460	2818.37.....	2,080,388	.....	....277,836	.....	....2,080,388	...	...1,950,075	.....	.....	..(1,802,552)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/24/2018.	08/23/2019.	08/23/2019.	Exercise...	45,734	.16,672,670	364.56.....	345,747	.....	....690,121	.....	....345,747	...	120,741	.....	.....	....344,375	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/24/2018.	08/23/2019.	08/23/2019.	Expiration.	.....	.....	399.18.....	(0)	.....	.....	.....	.....(0)	...	.....	.....	.....	.....0	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/24/2018.	08/23/2019.	08/23/2019.	Exercise...	174,128	.63,015,077	361.89.....	1,614,164	.....	....3,092,508	.....	....1,614,164	...	507,820	.....	.....	....1,478,344	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/24/2018.	08/23/2019.	08/23/2019.	Expiration.	.....	.....	391.26.....	(0)	.....	.....	.....	.....(0)	...	.....	.....	.....	.....0	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/06/2018.	08/30/2019.	08/30/2019.	Exercise...	.....	.....	275.48.....	(0)	.....	....(233,715)	.....	.....(0)	...	.....	.....	.....	....(233,714)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/06/2018.	08/30/2019.	08/30/2019.	Exercise...	50,718	.13,240,535	261.06.....	182,079	.....	....837,867	.....	....182,079	...	54,127	.....	.....	....655,788	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/06/2018.	08/30/2019.	08/30/2019.	Exercise...	111,293	.28,867,080	259.38.....	567,592	.....	....2,025,526	.....	....567,592	...	138,949	.....	.....	....1,457,933	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/06/2018.	08/30/2019.	08/30/2019.	Exercise...	.....	.....	270.15.....	(0)	.....	....(376,837)	.....	.....(0)	...	.....	.....	.....	....(376,837)	.....	.....	3.....
Rainbow Call Option.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index	Goldman Sachs & Co	FOR8UP27PHTHYVLBN	09/18/2018.	09/13/2019.	09/13/2019.	Expiration.	45,812,454	.45,812,454	2904.98.....	1,968,836	.....	.....	.....	....1,968,836	...	...1,916,545	.....	.....	..(1,968,836)	.....	.....	3.....
Rainbow Call Option.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index	Goldman Sachs & Co	FOR8UP27PHTHYVLBN	09/18/2018.	09/13/2019.	09/13/2019.	Expiration.	51,302,191	.51,302,191	2904.98.....	1,997,810	.....	.....	.....	....1,997,810	...	...1,946,631	.....	.....	..(1,997,810)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/21/2018.	09/20/2019.	09/20/2019.	Exercise...	33,022	.12,044,981	364.76.....	253,937	.....	....502,920	.....	....253,937	...	87,301	.....	.....	....248,983	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 2

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

E19.36

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/21/2018.	09/20/2019.	09/20/2019.	Expiration.	.....	.....	399.34.....	(0)	.....	.....	.....	.....(0)	...	.....	.....	.....	.....0	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/21/2018.	09/20/2019.	09/20/2019.	Expiration.	.....	.....	390.31.....	(0)	.....	.....	.....	.....(0)	...	.....	.....	.....	.....0	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/21/2018.	09/20/2019.	09/20/2019.	Exercise...	160,446	.58,118,528	362.23.....	1,517,824	.....	....2,849,529	.....	....1,517,824	...	479,258	.....	.....	....1,331,706	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/11/2018.	10/10/2019.	10/10/2019.	Expiration.	.....	.....	275.64.....	(0)	.....	.....	.....	.....(0)	...	.....	.....	.....	.....0	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/11/2018.	10/10/2019.	10/10/2019.	Exercise...	.....	.....	270.86.....	(0)	.....	.....(85,983)	.....	.....(0)	...	.....	.....	.....	.....(85,983)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/11/2018.	10/10/2019.	10/10/2019.	Exercise...	33,456	..8,742,155	261.3.....	95,685	.....	....405,826	.....	....95,685	...	7,148	.....	.....	....310,141	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/11/2018.	10/10/2019.	10/10/2019.	Exercise...	54,563	.14,147,079	259.28.....	220,980	.....	....772,066	.....	....220,980	...	(3,386)	.....	.....	....551,086	.....	.....	3.....
Rainbow Call Option.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index	Wells Fargo Securities LLC	VYVCKR63DVZZN70PB2	10/16/2018.	10/15/2019.	10/15/2019.	Exercise...	55,279,283	.55,279,283	2750.79.....	3,217,254	.....	....1,964,933	.....	....3,217,254	...	2,786,431	.....	.....	...(1,252,321)	.....	.....	3.....
Rainbow Call Option.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB2	10/16/2018.	10/15/2019.	10/15/2019.	Exercise...	38,717,947	.38,717,947	2750.79.....	2,446,974	.....	....1,586,354	.....	....2,446,974	...	2,122,654	.....	.....	...(860,620)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/23/2018.	10/04/2019.	10/04/2019.	Exercise...	41,531	.15,093,608	363.43.....	137,468	.....	....794,488	.....	....137,468	...	(93,400)	.....	.....	....657,020	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/23/2018.	10/04/2019.	10/04/2019.	Expiration.	.....	.....	386.62.....	(0)	.....	.....	.....	.....(0)	...	.....	.....	.....	.....0	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/23/2018.	10/04/2019.	10/04/2019.	Exercise...	92,906	.33,911,499	365.01.....	284,291	.....	....1,630,495	.....	....284,291	...	(209,353)	.....	.....	....1,346,203	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/23/2018.	10/04/2019.	10/04/2019.	Expiration.	.....	.....	400.89.....	(0)	.....	.....	.....	.....(0)	...	.....	.....	.....	.....0	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/23/2018.	10/22/2019.	10/22/2019.	Exercise...	.....	.....	377.73.....	(0)	.....	.....(109,670)	.....	.....(0)	...	.....	.....	.....	.....(109,670)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/23/2018.	10/22/2019.	10/22/2019.	Exercise...	104,148	.36,879,760	354.11.....	705,080	.....	....2,718,256	.....	....705,080	...	(486,004)	.....	.....	....2,013,176	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/23/2018.	10/22/2019.	10/22/2019.	Expiration.	.....	.....	391.3.....	(0)	.....	.....	.....	.....(0)	...	.....	.....	.....	.....0	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/23/2018.	10/22/2019.	10/22/2019.	Exercise...	44,222	.15,887,106	359.26.....	190,154	.....	....926,446	.....	....190,154	...	(109,108)	.....	.....	....736,292	.....	.....	3.....
Rainbow Call Option.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index	Goldman Sachs & Co	FOR8UP27PHTHYVLBN3G	11/16/2018.	11/15/2019.	11/15/2019.	Exercise...	41,276,980	.41,276,980	2730.2.....	2,175,256	.....	....3,086,707	.....	....2,175,256	...	1,586,982	.....	.....	....911,451	.....	.....	3.....
Rainbow Call Option.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index	Goldman Sachs & Co	FOR8UP27PHTHYVLBN3G	11/16/2018.	11/15/2019.	11/15/2019.	Exercise...	56,164,385	.56,164,385	2730.2.....	2,751,774	.....	....3,652,167	.....	....2,751,774	...	2,034,423	.....	.....	....900,393	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/19/2018.	11/15/2019.	11/15/2019.	Expiration.	.....	.....	373.78.....	(0)	.....	.....	.....	.....(0)	...	.....	.....	.....	.....0	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/19/2018.	11/15/2019.	11/15/2019.	Expiration.	.....	.....	373.78.....	(0)	.....	.....	.....	.....(0)	...	.....	.....	.....	.....0	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/19/2018.	11/15/2019.	11/15/2019.	Exercise...	30,330	.10,785,295	355.6.....	216,555	.....	....551,397	.....	....216,555	...	(31,700)	.....	.....	....334,842	.....	.....	3.....

SCHEDULE DB - PART A - SECTION 2

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/19/2018.	11/15/2019.	11/15/2019.	Exercise...	167,119	..58,745,579	351.52.....	1,786,499	.....	.....5,259,227	.....	.....1,786,499	...	(409,572)	.....	.....	...3,472,727	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/19/2018.	11/15/2019.	11/15/2019.	Expiration.	.....	.....	387.28.....	(0)	.....	.....	.....	.....(0)	...	.....	.....	.....	.....0	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/19/2018.	11/15/2019.	11/15/2019.	Expiration.	.....	.....	387.28.....	(0)	.....	.....	.....	.....(0)	...	.....	.....	.....	.....0	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/04/2018.	11/29/2019.	11/29/2019.	Exercise...	.....	.....	268.46.....	(0)	.....	.....(343,863)	.....	.....(0)	...	.....	.....	.....	.....(343,863)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/04/2018.	11/29/2019.	11/29/2019.	Exercise...	22,606	..5,772,864	255.37.....	97,657	.....	.....491,000	.....	.....97,657	...	(4,070)	.....	.....	.....393,342	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/04/2018.	11/29/2019.	11/29/2019.	Exercise...	39,845	..10,079,204	252.96.....	245,844	.....	.....961,461	.....	.....245,844	...	(28,965)	.....	.....	.....715,617	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/04/2018.	11/29/2019.	11/29/2019.	Exercise...	.....	.....	265.27.....	(0)	.....	.....(267,202)	.....	.....(0)	...	.....	.....	.....	.....(267,201)	.....	.....	3.....
Rainbow Call Option.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU4	12/18/2018.	12/13/2019.	12/13/2019.	Exercise...	45,480,420	..45,480,420	2599.95.....	2,105,743	.....	.....7,773,890	.....	.....2,105,743	...	540,506	.....	.....	...5,668,146	.....	.....	3.....
Rainbow Call Option.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU4	12/18/2018.	12/13/2019.	12/13/2019.	Exercise...	59,799,151	..59,799,151	2599.95.....	2,601,263	.....	.....5,753,273	.....	.....2,601,263	...	702,807	.....	.....	...3,152,010	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/28/2018.	12/27/2019.	12/27/2019.	Exercise...	.....	.....	382.95.....	(0)	.....	.....(1,060,934)	.....	.....(0)	...	.....	.....	.....	...(1,060,934)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/28/2018.	12/27/2019.	12/27/2019.	Exercise...	197,705	..70,561,057	356.9.....	2,166,851	.....	.....6,447,173	.....	.....2,166,851	...	171,173	.....	.....	...4,280,322	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/28/2018.	12/27/2019.	12/27/2019.	Exercise...	70,169	..18,027,061	256.91.....	459,606	.....	.....1,719,135	.....	.....459,606	...	56,901	.....	.....	...1,259,530	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/28/2018.	12/27/2019.	12/27/2019.	Exercise...	.....	.....	276.62.....	(0)	.....	.....(336,108)	.....	.....(0)	...	.....	.....	.....	...(336,108)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/28/2018.	12/27/2019.	12/27/2019.	Exercise...	161,728	..58,283,461	360.38.....	1,319,699	.....	.....4,711,131	.....	.....1,319,699	...	161,988	.....	.....	...3,391,432	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/28/2018.	12/27/2019.	12/27/2019.	Expiration.	.....	.....	393.63.....	(0)	.....	.....	.....	.....(0)	...	.....	.....	.....	.....0	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019.	10/22/2019.	10/22/2019.	Exercise...	2,683	725,405	270.39.....	.....	.....52,146	56,849	.....	.....52,146	...	.....	.....	.....	.....4,703	.....	.....	3.....
NYSE Zebra Edge Index Call Option..	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	UBS AG	BFM8T61CT2L1QCEMIK50	07/18/2019.	12/20/2019.	12/20/2019.	Exercise...	2,570	724,553	281.89.....	.....	.....24,427	35,959	.....	.....24,427	...	.....	.....	.....	.....11,533	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/25/2019.	09/04/2020.	09/30/2019.	Exercise...	8,321	...3,187,696	383.09.....	.....	.....61,908	62,990	.....	.....61,908	...	.....	.....	.....	.....1,082	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/25/2019.	09/04/2020.	09/30/2019.	Exercise...	.....	.....	419.18.....	.....	.....(0)	.....	.....	.....(0)	...	.....	.....	.....	.....0	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/25/2019.	09/04/2020.	09/30/2019.	Exercise...	385	147,513	383.28.....	.....	.....2,848	2,898	.....	.....2,848	...	.....	.....	.....	.....50	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/25/2019.	09/04/2020.	09/30/2019.	Exercise...	.....	.....	421.56.....	.....	.....(0)	.....	.....	.....(0)	...	.....	.....	.....	.....0	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/25/2019.	09/08/2020.	09/30/2019.	Exercise...	822	315,037	383.28.....		5,515	5,614		5,515	...				99			3.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/25/2019.	09/08/2020.	09/30/2019.	Exercise....	.....	.....	406.23.....	.....	.....(0)	.....	.....	.....(0)	...	.....	.....	.....	.....0	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/25/2019.	09/08/2020.	09/30/2019.	Exercise....	7,149	...1,984,748	277.61.....	.....	.....40,251	35,962	.....	.....40,251	...	.....	.....	.....	.....(4,290)	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/25/2019.	09/08/2020.	09/30/2019.	Exercise....	.....	.....	293.74.....	.....	.....(0)	.....	.....	.....(0)	...	.....	.....	.....	.....0	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/25/2019.	09/10/2020.	09/30/2019.	Exercise....	10,799	...4,104,268	380.06.....	.....	.....95,679	97,407	.....	.....95,679	...	.....	.....	.....	.....1,728	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/25/2019.	09/10/2020.	09/30/2019.	Exercise....	.....	.....	417.29.....	.....	.....(0)	.....	.....	.....(0)	...	.....	.....	.....	.....0	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/25/2019.	09/11/2020.	09/30/2019.	Exercise....	9,514	...2,624,069	275.82.....	.....	.....60,222	54,228	.....	.....60,222	...	.....	.....	.....	.....(5,994)	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/25/2019.	09/11/2020.	09/30/2019.	Exercise....	5,906	...2,244,261	379.98.....	.....	.....52,329	53,274	.....	.....52,329	...	.....	.....	.....	.....945	.....	.....	3.....
JP Morgan Mozaic USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/25/2019.	09/11/2020.	09/30/2019.	Exercise....	.....	.....	291.91.....	.....	.....(0)	.....	.....	.....(0)	...	.....	.....	.....	.....0	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/25/2019.	09/11/2020.	09/30/2019.	Exercise....	10,018	...3,813,154	380.62.....	.....	.....86,358	87,860	.....	.....86,358	...	.....	.....	.....	.....1,503	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/25/2019.	09/11/2020.	09/30/2019.	Exercise....	.....	.....	415.82.....	.....	.....(0)	.....	.....	.....(0)	...	.....	.....	.....	.....0	.....	.....	3.....
JP Morgan Mozaic II USD Index Call Option	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/25/2019.	09/11/2020.	09/30/2019.	Exercise....	.....	.....	418.01.....	.....	.....(0)	.....	.....	.....(0)	...	.....	.....	.....	.....0	.....	.....	3.....
0015999999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....													..179,384,925	481,683	..272,816,354	0	...179,866,608	XXX	..49,534,216	0	0	..92,949,746	0	0	XXX
0219999999. Total-Purchased Options-Hedging Other.....													..179,384,925	481,683	..272,816,354	0	...179,866,608	XXX	..49,534,216	0	0	..92,949,746	0	0	XXX
Total Purchased Options																									
0439999999. Total-Purchased Options-Call Options and Warrants.....													..179,384,925	481,683	..272,816,354	0	...179,866,608	XXX	..49,534,216	0	0	..92,949,746	0	0	XXX
0499999999. Total-Purchased Options.....													..179,384,925	481,683	..272,816,354	0	...179,866,608	XXX	..49,534,216	0	0	..92,949,746	0	0	XXX
Total Written Options																									
Swaps - Other - Total Return																									
Total Return Swap - J.P. Morgan Mozaic Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2019.	07/22/2019.	07/22/2019.	Maturity....	.....	150,000,000	.....	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....(245,714)	.....	.....	.....	.....	.....	.....(245,714)	.....	.....	3.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/10/2019.	07/22/2019.	07/22/2019.	Maturity....	.....	35,657,974	.....	JP Morgan Mozaic II USD Index (0)	.....	.....	.....21,534	.....	.....	.....	.....	.....	.....21,534	.....	.....	3.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/12/2019.	07/22/2019.	07/22/2019.	Maturity....	.....	35,657,974	.....	JP Morgan Mozaic II USD Index (0)	.....	.....	.....(35,521)	.....	.....	.....	.....	.....	.....(35,521)	.....	.....	3.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/15/2019.	07/22/2019.	07/22/2019.	Maturity....		35,657,974		JP Morgan Mozaic II USD Index (0)			2,807						2,807			3.....

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - J.P. Morgan Mozaic Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/15/2019.	07/22/2019.	07/22/2019.	Maturity....	.....	132,659,444	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....(197,963)	.....	.....	.....	.....	.....	.....	.....(197,963)	.....	.....	3.....
Total Return Swap - J.P. Morgan Mozaic Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/11/2019.	07/22/2019.	07/22/2019.	Maturity....	.....	150,000,000	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....(152,794)	.....	.....	.....	.....	.....	.....	.....(152,794)	.....	.....	3.....
Total Return Swap - J.P. Morgan Mozaic Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/12/2019.	07/22/2019.	07/22/2019.	Maturity....	.....	150,000,000	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....16,352	.....	.....	.....	.....	.....	.....	.....16,352	.....	.....	3.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/19/2019.	07/29/2019.	07/29/2019.	Maturity....	.....	121,120,433	JP Morgan Mozaic II USD Index (0)	.....	.....	.....603,870	.....	.....	.....	.....	.....	.....	.....603,870	.....	.....	3.....
Total Return Swap - J.P. Morgan Mozaic Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/19/2019.	07/29/2019.	07/29/2019.	Maturity....	.....	583,303,144	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....(2,480,247)	.....	.....	.....	.....	.....	.....	.....(2,480,247)	.....	.....	3.....
Total Return Swap - J.P. Morgan Mozaic Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/26/2019.	08/02/2019.	08/02/2019.	Maturity....	.....	606,886,527	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....3,777,530	.....	.....	.....	.....	.....	.....	.....3,777,530	.....	.....	3.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	07/26/2019.	08/02/2019.	08/02/2019.	Maturity....	.....	121,079,426	JP Morgan Mozaic II USD Index (0)	.....	.....	.....(1,106,499)	.....	.....	.....	.....	.....	.....	.....(1,106,499)	.....	.....	3.....
Total Return Swap - J.P. Morgan Mozaic Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/01/2019.	08/12/2019.	08/12/2019.	Maturity....	.....	616,715,597	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....202,121	.....	.....	.....	.....	.....	.....	.....202,121	.....	.....	3.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/01/2019.	08/12/2019.	08/12/2019.	Maturity....	.....	112,038,551	JP Morgan Mozaic II USD Index (0)	.....	.....	.....20,666	.....	.....	.....	.....	.....	.....	.....20,666	.....	.....	3.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/09/2019.	08/19/2019.	08/19/2019.	Maturity....	.....	99,183,976	JP Morgan Mozaic II USD Index (0)	.....	.....	.....329,254	.....	.....	.....	.....	.....	.....	.....329,254	.....	.....	3.....
Total Return Swap - J.P. Morgan Mozaic Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/09/2019.	08/19/2019.	08/19/2019.	Maturity....	.....	606,468,103	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....(3,225,424)	.....	.....	.....	.....	.....	.....	.....(3,225,424)	.....	.....	3.....
Total Return Swap - J.P. Morgan Mozaic Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/16/2019.	08/26/2019.	08/26/2019.	Maturity....	.....	603,295,288	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....1,114,866	.....	.....	.....	.....	.....	.....	.....1,114,866	.....	.....	3.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/16/2019.	08/26/2019.	08/26/2019.	Maturity....	.....	88,739,751	JP Morgan Mozaic II USD Index (0)	.....	.....	.....(51,265)	.....	.....	.....	.....	.....	.....	.....(51,265)	.....	.....	3.....
Total Return Swap - J.P. Morgan Mozaic Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/23/2019.	09/04/2019.	09/04/2019.	Maturity....	.....	629,001,001	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....(7,809,139)	.....	.....	.....	.....	.....	.....	.....(7,809,139)	.....	.....	3.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	08/23/2019.	09/04/2019.	09/04/2019.	Maturity....		85,443,436	JP Morgan Mozaic II USD Index (0)			841,863							841,863			3.....

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - J.P. Morgan Mozaic Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/03/2019.	09/16/2019.	09/16/2019.	Maturity.....	.....	660,070,127	0.0 (J.P. Morgan Mozaic Index)	.....	.....	....4,686,216	.....	.....	.....	.....	.....	.....	....4,686,216	.....	.....	3.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/03/2019.	09/16/2019.	09/16/2019.	Maturity.....	.....	.85,212,190	JP Morgan Mozaic II USD Index (0)	.....	.....	....(1,257,065)	.....	.....	.....	.....	.....	.....	....(1,257,065)	.....	.....	3.....
Total Return Swap - J.P. Morgan Mozaic Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/13/2019.	09/23/2019.	09/23/2019.	Maturity.....	.....	662,217,224	0.0 (J.P. Morgan Mozaic Index)	.....	.....	....(5,452,513)	.....	.....	.....	.....	.....	.....	....(5,452,513)	.....	.....	3.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/13/2019.	09/23/2019.	09/23/2019.	Maturity.....	.....	.60,219,407	JP Morgan Mozaic II USD Index (0)	.....	.....	.....551,815	.....	.....	.....	.....	.....	.....	.....551,815	.....	.....	3.....
Total Return Swap - J.P. Morgan Mozaic Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/20/2019.	10/02/2019.	10/02/2019.	Maturity.....	.....	677,418,473	0.0 (J.P. Morgan Mozaic Index)	.....	.....	...14,024,423	.....	.....	.....	.....	.....	.....	...14,024,423	.....	.....	3.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	09/20/2019.	10/02/2019.	10/02/2019.	Maturity.....	.....	.51,761,385	JP Morgan Mozaic II USD Index (0)	.....	.....	.....(334,556)	.....	.....	.....	.....	.....	.....	.....(334,556)	.....	.....	3.....
Total Return Swap - J.P. Morgan Mozaic Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/01/2019.	10/14/2019.	10/14/2019.	Maturity.....	.....	660,091,115	0.0 (J.P. Morgan Mozaic Index)	.....	.....	....(2,873,005)	.....	.....	.....	.....	.....	.....	....(2,873,005)	.....	.....	3.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/01/2019.	10/14/2019.	10/14/2019.	Maturity.....	.....	.42,770,295	JP Morgan Mozaic II USD Index (0)	.....	.....	.....99,130	.....	.....	.....	.....	.....	.....	.....99,130	.....	.....	3.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/11/2019.	10/21/2019.	10/21/2019.	Maturity.....	.....	.30,446,739	JP Morgan Mozaic II USD Index (0)	.....	.....	.....(59,204)	.....	.....	.....	.....	.....	.....	.....(59,204)	.....	.....	3.....
Total Return Swap - J.P. Morgan Mozaic Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/11/2019.	10/21/2019.	10/21/2019.	Maturity.....	.....	618,289,158	0.0 (J.P. Morgan Mozaic Index)	.....	.....	.....(22,516)	.....	.....	.....	.....	.....	.....	.....(22,516)	.....	.....	3.....
Total Return Swap - J.P. Morgan Mozaic Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/18/2019.	10/28/2019.	10/28/2019.	Maturity.....	.....	648,113,249	0.0 (J.P. Morgan Mozaic Index)	.....	.....	....(1,864,497)	.....	.....	.....	.....	.....	.....	....(1,864,497)	.....	.....	3.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/18/2019.	10/28/2019.	10/28/2019.	Maturity.....	.....	.24,479,419	JP Morgan Mozaic II USD Index (0)	.....	.....	.....99,898	.....	.....	.....	.....	.....	.....	.....99,898	.....	.....	3.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/25/2019.	11/04/2019.	11/04/2019.	Maturity.....	.....	.21,129,339	JP Morgan Mozaic II USD Index (0)	.....	.....	.....117,456	.....	.....	.....	.....	.....	.....	.....117,456	.....	.....	3.....
Total Return Swap - J.P. Morgan Mozaic Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	10/25/2019.	11/04/2019.	11/04/2019.	Maturity.....	.....	665,313,935	0.0 (J.P. Morgan Mozaic Index)	.....	.....	....(4,759,145)	.....	.....	.....	.....	.....	.....	....(4,759,145)	.....	.....	3.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/01/2019.	11/11/2019.	11/11/2019.	Maturity.....		.19,975,283	JP Morgan Mozaic II USD Index (0)			(176,579)							(176,579)			3.....

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap - J.P. Morgan Mozaic Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/01/2019.	11/11/2019.	11/11/2019.	Maturity.....		674,307,870	0.0 (J.P. Morgan Mozaic Index)			4,157,142						...4,157,142				3.....
Total Return Swap - J.P. Morgan Mozaic Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/08/2019.	11/18/2019.	11/18/2019.	Maturity.....		663,880,336	0.0 (J.P. Morgan Mozaic Index)			(2,697,330)						...(2,697,330)				3.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/08/2019.	11/18/2019.	11/18/2019.	Maturity.....		..2,485,145	JP Morgan Mozaic II USD Index (0)			20,661						20,661				3.....
Total Return Swap - J.P. Morgan Mozaic Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/15/2019.	11/25/2019.	11/25/2019.	Maturity.....		673,836,341	0.0 (J.P. Morgan Mozaic Index)			(535,602)						(535,602)				3.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/15/2019.	11/25/2019.	11/25/2019.	Maturity.....		..2,177,864	JP Morgan Mozaic II USD Index (0)			4,432						4,432				3.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/22/2019.	12/03/2019.	12/03/2019.	Maturity.....		..2,177,864	JP Morgan Mozaic II USD Index (0)			(4,367)						(4,367)				3.....
Total Return Swap - J.P. Morgan Mozaic Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	11/22/2019.	12/03/2019.	12/03/2019.	Maturity.....		673,836,341	0.0 (J.P. Morgan Mozaic Index)			3,308,366						...3,308,366				3.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/02/2019.	12/09/2019.	12/09/2019.	Maturity.....		..11,575,897	JP Morgan Mozaic II USD Index (0)			11,477						11,477				3.....
Total Return Swap - J.P. Morgan Mozaic Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/02/2019.	12/09/2019.	12/09/2019.	Maturity.....		683,113,303	0.0 (J.P. Morgan Mozaic Index)			(3,271,331)						...(3,271,331)				3.....
Total Return Swap - J.P. Morgan Mozaic Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/06/2019.	12/16/2019.	12/16/2019.	Maturity.....		658,292,355	0.0 (J.P. Morgan Mozaic Index)			(7,106,781)						...(7,106,781)				3.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/06/2019.	12/16/2019.	12/16/2019.	Maturity.....		..30,987,449	JP Morgan Mozaic II USD Index (0)			(314,010)						...(314,010)				3.....
Total Return Swap - JP Morgan Mozaic II USD Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/13/2019.	12/23/2019.	12/23/2019.	Maturity.....		..34,949,542	JP Morgan Mozaic II USD Index (0)			(106,628)						(106,628)				3.....
Total Return Swap - J.P. Morgan Mozaic Index	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE	12/13/2019.	12/23/2019.	12/23/2019.	Maturity.....		691,569,958	0.0 (J.P. Morgan Mozaic Index)			(691,693)						(691,693)				3.....
1329999999. Total-Swaps-Other-Total Return.....													0	0	..(12,829,898)	0	0	XX	0	0	0	(12,829,898)	0	0	XXX
1349999999. Total-Swaps-Other.....													0	0	..(12,829,898)	0	0	XX	0	0	0	(12,829,898)	0	0	XXX
Total Swaps																									
1389999999. Total-Swaps-Total Return.....													0	0	..(12,829,898)	0	0	XX	0	0	0	(12,829,898)	0	0	XXX
1409999999. Total-Swaps.....													0	0	..(12,829,898)	0	0	XX	0	0	0	(12,829,898)	0	0	XXX

E19.41

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)		
TOTALS																										
1709999999. Total-Hedging Other.....												.179,384,925	481,683	.272,816,354	0	..179,866,608	KXX	.49,534,216	0	0	.92,949,746	0	0	XXX		
1739999999. Total-Other.....												0	0	..(12,829,898)	0	0	KXX	0	0	0	(12,829,898)	0	0	XXX		
1759999999. TOTAL.....												.179,384,925	481,683	.259,986,456	0	..179,866,608	KXX	.49,534,216	0	0	.80,119,848	0	0	XXX		

(a)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

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/Adjuste d 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

DMH0.....	49	6,911,314	DJIA E-Mini Index Future.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index	03/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/15/2019.	282.0999	285.0800	16,660	.....	.....	.....	.....73,013	73,013	295,580	1	500
ESH0.....	1,503	236,695,540	S&P 500 E-Mini Index Future.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index	03/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/15/2019.	3,149.6913	3,231.1000	578,655	.....	.....	.....	...6,117,865	...6,117,865	...9,066,458	1	50
ESH0.....	2,367	372,588,190	S&P 500 E-Mini Index Future.....	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	03/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/15/2019.	3,148.2382	3,231.1000	912,015	.....	.....	.....	...9,806,696	...9,806,696	..14,278,314	1	50
MFSH0....	689	68,771,485	MSCI EAFE Mini Index Future.....	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index	03/15/2020.	NYF.....	5493004R83R1LVX2IL36..	12/15/2019.	1,996.3189	2,036.5000	351,390	.....	.....	.....	....1,384,238	1,384,238	4,156,214	1	50
NQH0.....	60	10,253,336	NASDAQ 100 E-Mini Future.....	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index	03/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/15/2019.	8,544.5843	8,752.2500	22,200	.....	.....	.....	.....249,199	249,199	361,934	1	20
1539999999. Total-Long Futures-Hedging Other.....												1,880,920	0	0	0	0	..17,631,011	..17,631,011	..28,158,500	XXX	XXX
1579999999. Total-Long Futures.....												...1,880,920	0	0	0	0	..17,631,011	..17,631,011	..28,158,500	XXX	XXX

Totals

1709999999. Total-Hedging Other.....	1,880,920	0	0	0	0	..17,631,011	..17,631,011	..28,158,500	XXX	XXX
1759999999. TOTAL.....	...1,880,920	0	0	0	0	..17,631,011	..17,631,011	..28,158,500	XXX	XXX

E20

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America - L&A	..15,534,472	..12,624,028	..28,158,500
Total Net Cash Deposits.....	..15,534,472	..12,624,028	..28,158,500

(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

(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 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
Long Futures																			
Hedging Other																			
DMH0.....	110	15,426,619	DJIA E-Mini Index Future	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index...	03/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/15/2019	281.0182	03/15/2020	283.5802	Sale.....	140,909	140,909	.....	......2	500
DMH9.....	258	32,217,025	DJIA E-Mini Index Future	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index...	03/15/2019.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/15/2018	243.9789	03/15/2019	244.9273	Sale.....	122,336	122,337	.....	......2	500
DMM9.....	301	39,086,850	DJIA E-Mini Index Future	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index...	06/15/2019.	CME.....	SNZ2OJLFK8MNNCLQOF3	03/15/2019	260.0344	06/15/2019	261.0387	Sale.....	151,143	151,143	.....	......2	500
DMU9.....	302	39,672,977	DJIA E-Mini Index Future	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index...	09/15/2019.	CME.....	SNZ2OJLFK8MNNCLQOF3	06/15/2019	261.4990	09/15/2019	264.0218	Sale.....	380,940	380,940	.....	......2	500
DMZ9.....	355	48,453,477	DJIA E-Mini Index Future	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index...	12/15/2019.	CME.....	SNZ2OJLFK8MNNCLQOF3	09/15/2019	271.8910	12/15/2019	273.0381	Sale.....	203,616	203,616	.....	......2	500
ESH0.....	189	29,728,283	S&P 500 E-Mini Index Future	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index...	03/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/15/2019	3,145.8500	03/15/2020	3,194.3458	Sale.....	458,285	458,285	.....	......2	50
ESH0.....	8	1,269,200	S&P 500 E-Mini Index Future	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index...	03/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/15/2019	3,173.0000	03/15/2020	3,148.4822	Sale.....	(9,807)	(9,807)	.....	......2	50
ESH9.....	2,522	330,082,013	S&P 500 E-Mini Index Future	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index...	03/15/2019.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/15/2018	2,590.1569	03/15/2019	2,676.6699	Sale.....	10,909,298	10,909,298	.....	......2	50
ESH9.....	3,086	400,263,223	S&P 500 E-Mini Index Future	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index...	03/15/2019.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/15/2018	2,616.3888	03/15/2019	2,727.1922	Sale.....	17,096,967	17,096,967	.....	......2	50
ESM9.....	2,702	376,955,880	S&P 500 E-Mini Index Future	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index...	06/15/2019.	CME.....	SNZ2OJLFK8MNNCLQOF3	03/15/2019	2,811.8285	06/15/2019	2,887.4961	Sale.....	10,222,701	10,222,701	.....	......2	50
ESM9.....	2,951	409,486,893	S&P 500 E-Mini Index Future	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index...	06/15/2019.	CME.....	SNZ2OJLFK8MNNCLQOF3	03/15/2019	2,810.2894	06/15/2019	2,900.4459	Sale.....	13,302,599	13,302,599	.....	......2	50
ESU9.....	2,682	389,100,913	S&P 500 E-Mini Index Future	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index...	09/15/2019.	CME.....	SNZ2OJLFK8MNNCLQOF3	06/15/2019	2,907.7786	09/15/2019	2,982.9172	Sale.....	10,076,093	10,076,093	.....	......2	50
ESU9.....	3,226	467,248,063	S&P 500 E-Mini Index Future	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index...	09/15/2019.	CME.....	SNZ2OJLFK8MNNCLQOF3	06/15/2019	2,907.4474	09/15/2019	2,984.7037	Sale.....	12,461,440	12,461,440	.....	......2	50
ESZ9.....	2,399	361,504,083	S&P 500 E-Mini Index Future	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index...	12/15/2019.	CME.....	SNZ2OJLFK8MNNCLQOF3	09/15/2019	3,012.9094	12/15/2019	3,105.4088	Sale.....	11,095,301	11,095,301	.....	......2	50
ESZ9.....	2,648	399,588,338	S&P 500 E-Mini Index Future	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index...	12/15/2019.	CME.....	SNZ2OJLFK8MNNCLQOF3	09/15/2019	3,030.1823	12/15/2019	3,075.9825	Sale.....	6,063,945	6,063,945	.....	......2	50
FSH0.....	6	597,810	MSCI EAFE Mini Index Future	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index...	03/15/2020.	NYF.....	5493004R83R1LVX2IL36..	12/15/2019	1,992.7000	03/15/2020	2,001.9896	Sale.....	2,787	2,787	.....	......2	50
FSM9.....	808	74,503,490	MSCI EAFE Mini Index Future	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index...	06/15/2019.	NYF.....	5493004R83R1LVX2IL36..	03/15/2019	1,855.1734	06/15/2019	1,881.6376	Sale.....	1,069,154	1,069,154	.....	......2	50
FSU9.....	867	81,586,090	MSCI EAFE Mini Index Future	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index...	09/15/2019.	NYF.....	5493004R83R1LVX2IL36..	06/15/2019	1,881.9524	09/15/2019	1,891.3553	Sale.....	407,614	407,614	.....	......2	50
FSZ9.....	811	77,963,910	MSCI EAFE Mini Index Future	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index...	12/15/2019.	NYF.....	5493004R83R1LVX2IL36..	09/15/2019	1,934.1638	12/15/2019	1,984.4463	Sale.....	2,038,958	2,038,958	.....	......2	50
MFH9.....	744	66,367,610	MSCI EAFE Mini Index Future	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index...	03/15/2019.	NYF.....	5493004R83R1LVX2IL36..	12/15/2018	1,789.3506	03/15/2019	1,838.0165	Sale.....	1,810,371	1,810,371	.....	......2	50
NQH0.....	102	17,287,735	NASDAQ 100 E-Mini Future	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index...	03/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/15/2019	8,490.3029	03/15/2020	8,628.2097	Sale.....	281,330	281,330	.....	......2	20
NQH9.....	257	35,236,980	NASDAQ 100 E-Mini Future	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index...	03/15/2019.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/15/2018	6,726.1258	03/15/2019	6,730.3315	Sale.....	21,617	21,617	.....	......2	20
NQM9.....	299	44,845,195	NASDAQ 100 E-Mini Future	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index...	06/15/2019.	CME.....	SNZ2OJLFK8MNNCLQOF3	03/15/2019	7,560.1760	06/15/2019	7,564.1400	Sale.....	23,705	23,705	.....	......2	20
NQU9.....	283	43,372,490	NASDAQ 100 E-Mini Future	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index...	09/15/2019.	CME.....	SNZ2OJLFK8MNNCLQOF3	06/15/2019	7,617.0297	09/15/2019	7,691.1927	Sale.....	419,763	419,763	.....	......2	20
NQZ9.....	339	54,380,287	NASDAQ 100 E-Mini Future	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index...	12/15/2019.	CME.....	SNZ2OJLFK8MNNCLQOF3	09/15/2019	7,959.5584	12/15/2019	8,030.1580	Sale.....	478.666	478,666	.....	......2	20
1539999999. Total-Long Futures-Hedging Other.....														99,229,728	99,229,728	0	0	XXX	XXX
1579999999. Total-Long Futures.....														99,229,728	99,229,728	0	0	XXX	XXX
Short Futures																			
Hedging Other																			
DMH9.....	165	21,139,898	DJIA E-Mini Index Future	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index...	03/15/2019.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/15/2018	248.6778	03/15/2019	248.3602	Sale.....	26,196	26,196	.....	......2	500
DMM9.....	126	16,380,887	DJIA E-Mini Index Future	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index...	06/15/2019.	CME.....	SNZ2OJLFK8MNNCLQOF3	03/15/2019	261.3506	06/15/2019	261.1542	Sale.....	12,370	12,370	.....	......2	500
ESH0.....	15	2,427,750	S&P 500 E-Mini Index Future	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index...	03/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/15/2019	3,237.0000	03/15/2020	3,150.5079	Sale.....	64,869	64,869	.....	......2	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESH0.....	8	1,290,100	S&P 500 E-Mini Index Future	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index...	03/15/2020.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/15/2019	3,225.2500	03/15/2020	3,148.5802	Sale.....	30,668	30,668		2	50
ESM9.....	115	16,192,563	S&P 500 E-Mini Index Future	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index...	06/15/2019.	CME.....	SNZ2OJLFK8MNNCLQOF3	03/15/2019	2,807.2083	06/15/2019	2,788.7072	Sale.....	106,382	106,382		2	50
ESM9.....	80	11,107,875	S&P 500 E-Mini Index Future	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index...	06/15/2019.	CME.....	SNZ2OJLFK8MNNCLQOF3	03/15/2019	2,777.7500	06/15/2019	2,774.3939	Sale.....	13,424	13,424		2	50
ESU9.....	10	1,430,500	S&P 500 E-Mini Index Future	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index...	09/15/2019.	CME.....	SNZ2OJLFK8MNNCLQOF3	06/15/2019	2,861.0000	09/15/2019	2,896.1188	Sale.....	(17,559)	(17,559)		2	50
ESZ9.....	2,273	357,213,315	S&P 500 E-Mini Index Future	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index...	12/15/2019.	CME.....	SNZ2OJLFK8MNNCLQOF3	09/15/2019	3,143.1000	12/15/2019	3,080.9681	Sale.....	7,061,295	7,061,295		2	50
FSH0.....	5	506,500	MSCI EAFE Mini Index Future	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index...	03/15/2020.	NYF.....	5493004R83R1LVX2IL36..	12/15/2019	2,026.0000	03/15/2020	1,996.5060	Sale.....	7,373	7,373		2	50
FSM9.....	34	3,101,495	MSCI EAFE Mini Index Future	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index...	06/15/2019.	NYF.....	5493004R83R1LVX2IL36..	03/15/2019	1,823.5400	06/15/2019	1,846.3367	Sale.....	(38,754)	(38,754)		2	50
FSU9.....	7	636,090	MSCI EAFE Mini Index Future	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index...	09/15/2019.	NYF.....	5493004R83R1LVX2IL36..	06/15/2019	1,817.4000	09/15/2019	1,883.5907	Sale.....	(23,167)	(23,167)		2	50
FSZ9.....	17	1,642,665	MSCI EAFE Mini Index Future	VAGLB Hedge: Fixed Indexed Annuity	N/A.....	Equity / Index...	12/15/2019.	NYF.....	5493004R83R1LVX2IL36..	09/15/2019	1,929.7333	12/15/2019	1,917.4789	Sale.....	10,416	10,416		2	50
NQH9.....	131	18,466,195	NASDAQ 100 E-Mini Future	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index...	03/15/2019.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/15/2018	6,807.0219	03/15/2019	6,785.9258	Sale.....	55,272	55,272		2	20
NQM9.....	125	18,515,757	NASDAQ 100 E-Mini Future	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index...	06/15/2019.	CME.....	SNZ2OJLFK8MNNCLQOF3	03/15/2019	7,500.1393	06/15/2019	7,424.9960	Sale.....	187,858	187,858		2	20
NQZ9.....	52	8,741,720	NASDAQ 100 E-Mini Future	VAGLB Hedge: Indexed Universal Life	N/A.....	Equity / Index...	12/15/2019.	CME.....	SNZ2OJLFK8MNNCLQOF3	09/15/2019	8,405.5000	12/15/2019	8,362.4138	Sale.....	44,810	44,810		2	20
1609999999. Total-Short Futures-Hedging Other.....														7,541,452	7,541,452	0	0	XXX	XXX
1649999999. Total-Short Futures.....														7,541,452	7,541,452	0	0	XXX	XXX
Totals														106,771,180	106,771,180	0	0	XXX	XXX
1709999999. Total-Hedging Other.....														106,771,180	106,771,180	0	0	XXX	XXX
1759999999. TOTAL.....														106,771,180	106,771,180	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
1	HEDGES THE EQUITY RISK OF A LIABILITY
2	HEDGES THE INTEREST RATE RISK OF A LIABILITY
3	REBALANCES PORTFOLIO CURRENCY EXPOSURE
4	REBALANCES PORTFOLIO DURATION
5	HEDGES THE EQUITY RISK OF AN ASSET

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12	
				5	6	7	8	9	10			
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure	
Exchange Traded Derivatives												
0199999999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	28,158,500		28,158,500	1,880,920		1,880,920	28,158,500	28,158,500	
Over-the-Counter NAIC 1 Designation												
Bank of America NA.....	B4TYDEB6GKMZO031MB27.....	Y.....	Y.....	4,434,000	4,310,850	(565,000)	0	4,791,496	(638,421)	0	846,892	158,742
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573.....	Y.....	Y.....	15,713,000	6,934,050	(1,544,533)	0	13,054,438	(446,008)	0	2,879,032	0
BNP Paribas.....	R0MUWSFPU8MPRO8K5P83.....	Y.....	Y.....	1,865,000	155,440	(2,521,200)	0	955,798	(1,266,957)	0	2,042,149	0
Citibank NA.....	E57ODZWZ7FF32TWFA76.....	Y.....	Y.....	12,971,000	7,768,440	(3,586,708)	0	10,405,106	(3,029,249)	0	5,371,311	0
Credit Suisse Internationl.....	E58DKGMJYYYJLN8C3868.....	Y.....	Y.....	54,444,000	53,409,332		0	53,409,332		0		0
Goldman Sachs & Co.....	FOR8UP27PHTHYVLBNG30.....	Y.....	Y.....	26,289,000	26,538,289		249,289	26,538,289		249,289		0
HSBC Bank USA NA.....	1IE8VN30JCEQV1H4R804.....	Y.....	Y.....		132,000		132,000		(532,052)	0	314,902	314,902
JPMorgan Chase Bank NA.....	7H6GLXDRUGQFU57RNE97.....	Y.....	Y.....	1,143,073,000	1,151,768,409	(930,103)	7,765,305	1,151,202,046	(930,103)	7,198,943	831,826	831,826
Merrill Lynch Capital Services.....	GDWTXX036O1TB7DW3U69.....	Y.....	Y.....	4,470,000	4,102,000		0	3,851,000		0	438,640	70,640
Morgan Stanley & Co Intern.....	4PQUHN3JPFGFNF3BB653.....	Y.....	Y.....	5,269,000	5,291,888		22,888	5,291,888		22,888		0
Societe General SA.....	O2RNE8IBXP4R0TD8PU41.....	Y.....	Y.....	10,290,000	8,993,348		0	9,617,569		0	425,015	0
UBS AG.....	BFM8T61CT2L1QCEMIK50.....	Y.....	Y.....	121,686,000	125,302,168		3,616,168	125,302,168		3,616,168		0
Wells Fargo Securities LLC.....	KB1H1DSPRFMYMCUFXT09.....	Y.....	Y.....	11,495,000	11,411,215		0	11,411,215		0		0
0299999999. Total NAIC 1 Designation.....			1,411,999,000	1,406,117,428	(9,147,544)	11,785,650	1,415,830,343	(6,842,791)	11,087,288	13,149,767	1,376,110	
Over-the-Counter NAIC 2 Designation												
Royal Bank of Scotland.....	RR3QWICWWIPCS8A4S074.....	Y.....	Y.....	10,338,000	2,691,000	(3,120,886)	0	7,335,598		0	2,328,087	0
0399999999. Total NAIC 2 Designation.....			10,338,000	2,691,000	(3,120,886)	0	7,335,598	0	0	2,328,087	0	
0999999999. Gross Totals.....			1,422,337,000	1,436,966,928	(12,268,430)	39,944,150	1,425,046,861	(6,842,791)	12,968,208	43,636,354	29,534,610	
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					1,436,966,928	(12,268,430)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Bank of America Corp - CME.....	SNZ2OJLFK8MNNCLQOF39..	Cash.....	Cash.....	24,002,286		24,002,286		I
Bank of America Corp - NYF.....	5493004R83R1LVX2IL36.....	Cash.....	Cash.....	4,156,214		4,156,214		I
HSBC - OTC.....	1IE8VN30JCEQV1H4R804.....	Cash.....	Cash.....	505,000		505,000		V
0199999999. Totals.....				28,663,500	0	28,663,500	XXX	XXX
Collateral Pledged to Reporting Entity								
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27..	Cash.....	Cash.....	4,434,000		XXX		V
Barclays Bank PLC - OTC.....	G5GSEF7VJP5I7OUK5573....	Cash.....	Cash.....	15,713,000		XXX		V
BNP Paribas - OTC.....	R0MUWSFPU8MPRO8K5P83...	Cash.....	Cash.....	1,865,000		XXX		V
Citibank NA - OTC.....	E57ODZWZ7FF32TWEFA76..	Cash.....	Cash.....	12,971,000		XXX		V
Credit Suisse Intl - OTC.....	E58DKGMJYYYJLN8C3868...	Cash.....	Cash.....	54,444,000		XXX		V
Goldman Sachs Group - OTC.....	FOR8UP27PHTHYVLBNG30...	Cash.....	Cash.....	26,289,000		XXX		V
JPMorgan Chase & Co - OTC.....	7H6GLXDRUGQFU57RNE97...	Cash.....	Cash.....	1,143,073,000		XXX		V
Merrill Lynch Capital Services - OTC.....	GDWTXX036O1TB7DW3U69...	Cash.....	Cash.....	4,470,000		XXX		V
Morgan Stanley & Co Intl Ltd - OTC.....	4PQUHN3JPFGFNF3BB653...	Cash.....	Cash.....	5,269,000		XXX		V
Royal Bank of Scotland - OTC.....	RR3QWICWWIPCS8A4S074...	Cash.....	Cash.....	10,338,000		XXX		V
Societe Generale - OTC.....	O2RNE8IBXP4R0TD8PU41...	Cash.....	Cash.....	10,290,000		XXX		V
UBS AG - OTC.....	BFM8T61CT2L1QCEMIK50...	Cash.....	Cash.....	121,686,000		XXX		V
Wells Fargo - OTC.....	KB1H1DSPRFMYMCUFXT09...	Cash.....	Cash.....	11,495,000		XXX		V
0299999999. Totals.....				1,422,337,000	0	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
		Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12 - (13 + 14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16 + 17)	Ending Deferred Balance (11 + 15 + 18)
Identifier	Description																	

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

Cash Equivalents (Schedule E Part 2 Type)

000000	00	0	Overnight Repos SEC LENDING ONLY.....	.....	.....	.....70,288,217	70,288,217	01/02/2020.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....			.....	.....	.....70,288,217	70,288,217	XXX
9999999	Totals.....			.....	.....	.....70,288,217	70,288,217	XXX

General Interrogatories:

1.
- The activity for the year: Fair Value \$.....(24,179,722) Book/Adjusted Carrying Value \$.....(24,179,722)
2.
- Average balance for the year: Fair Value \$.....58,481,466 Book/Adjusted Carrying Value \$.....58,481,466
3.
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....0 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

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

NONE

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

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Bank of New York Mellon..... New York, NY.....	.....	.....	.....	.....	.....4,184,981	XXX
JP Morgan Chase..... New York, NY.....	.....	.....	.....	.....	.....11,922,721	XXX
Fifth Third Bank..... Cincinnati, OH.....	.....	.....	.....	.....	.....213,205	XXX
0199998. Deposits in.....3 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	.....	.....	.....64,061	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	16,384,968	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	16,384,968	XXX
0599999. Total Cash.....	XXX	XXX	0	0	16,384,968	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	15,785,902	4. April.....	36,790,573	7. July.....	68,317,175	10. October.....	34,473,508
2. February.....	12,058,388	5. May.....	19,656,055	8. August.....	17,408,024	11. November.....	24,285,667
3. March.....	22,538,613	6. June.....	12,987,294	9. September.....	69,823,302	12. December.....	16,384,968

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
States, Etc.							
1.	Alabama.....AL	.....	.....	.....	.....	.....	.....
2.	Alaska.....AK	.....	.....	.....	.....	.....	.....
3.	Arizona.....AZ	.....	.....	.....	.....	.....	.....
4.	Arkansas.....AR	B....	For protection of state's ph's.....	.....	.....	.....108,394	112,931
5.	California.....CA	.....	.....	.....	.....	.....	.....
6.	Colorado.....CO	.....	.....	.....	.....	.....	.....
7.	Connecticut.....CT	.....	.....	.....	.....	.....	.....
8.	Delaware.....DE	.....	.....	.....	.....	.....	.....
9.	District of Columbia.....DC	.....	.....	.....	.....	.....	.....
10.	Florida.....FL	.....	.....	.....	.....	.....	.....
11.	Georgia.....GA	B....	For protection of state's ph's.....	.....	.....	.....40,320	46,756
12.	Hawaii.....HI	.....	.....	.....	.....	.....	.....
13.	Idaho.....ID	.....	.....	.....	.....	.....	.....
14.	Illinois.....IL	.....	.....	.....	.....	.....	.....
15.	Indiana.....IN	.....	.....	.....	.....	.....	.....
16.	Iowa.....IA	.....	.....	.....	.....	.....	.....
17.	Kansas.....KS	.....	.....	.....	.....	.....	.....
18.	Kentucky.....KY	.....	.....	.....	.....	.....	.....
19.	Louisiana.....LA	.....	.....	.....	.....	.....	.....
20.	Maine.....ME	.....	.....	.....	.....	.....	.....
21.	Maryland.....MD	.....	.....	.....	.....	.....	.....
22.	Massachusetts.....MA	B....	For protection of state's ph's.....	.....	.....	.....110,045	116,660
23.	Michigan.....MI	.....	.....	.....	.....	.....	.....
24.	Minnesota.....MN	.....	.....	.....	.....	.....	.....
25.	Mississippi.....MS	.....	.....	.....	.....	.....	.....
26.	Missouri.....MO	.....	.....	.....	.....	.....	.....
27.	Montana.....MT	.....	.....	.....	.....	.....	.....
28.	Nebraska.....NE	.....	.....	.....	.....	.....	.....
29.	Nevada.....NV	B....	For protection of state's ph's.....	.....	.....	.....200,083	212,109
30.	New Hampshire.....NH	B....	For protection of state's ph's.....	.....	.....	.....612,274	763,510
31.	New Jersey.....NJ	.....	.....	.....	.....	.....	.....
32.	New Mexico.....NM	B....	For protection of state's ph's.....	.....	.....	.....255,903	281,817
33.	New York.....NY	.....	.....	.....	.....	.....	.....
34.	North Carolina.....NC	B....	For protection of state's ph's.....	.....	.....	.....401,875	448,600
35.	North Dakota.....ND	.....	.....	.....	.....	.....	.....
36.	Ohio.....OH	B....	For protection of all ph's.....	2,871,676	3,524,906	.....	.....
37.	Oklahoma.....OK	.....	.....	.....	.....	.....	.....
38.	Oregon.....OR	.....	.....	.....	.....	.....	.....
39.	Pennsylvania.....PA	.....	.....	.....	.....	.....	.....
40.	Rhode Island.....RI	.....	.....	.....	.....	.....	.....
41.	South Carolina.....SC	B....	For protection of state's ph's.....	.....	.....	.....131,041	151,958
42.	South Dakota.....SD	.....	.....	.....	.....	.....	.....
43.	Tennessee.....TN	.....	.....	.....	.....	.....	.....
44.	Texas.....TX	.....	.....	.....	.....	.....	.....
45.	Utah.....UT	.....	.....	.....	.....	.....	.....
46.	Vermont.....VT	.....	.....	.....	.....	.....	.....
47.	Virginia.....VA	B....	For protection of state's ph's.....	.....	.....	.....612,274	763,510
48.	Washington.....WA	.....	.....	.....	.....	.....	.....
49.	West Virginia.....WV	.....	.....	.....	.....	.....	.....
50.	Wisconsin.....WI	.....	.....	.....	.....	.....	.....
51.	Wyoming.....WY	.....	.....	.....	.....	.....	.....
52.	American Samoa.....AS	.....	.....	.....	.....	.....	.....
53.	Guam.....GU	.....	.....	.....	.....	.....	.....
54.	Puerto Rico.....PR	.....	.....	.....	.....	.....	.....
55.	US Virgin Islands.....VI	.....	.....	.....	.....	.....	.....
56.	Northern Mariana Islands.....MP	.....	.....	.....	.....	.....	.....
57.	Canada.....CAN	.....	.....	.....	.....	.....	.....
58.	Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59.	Total.....	XXX	XXX	2,871,676	3,524,906	2,472,209	2,897,851
DETAILS OF WRITE-INS							
5801.	.....	.....	.....	.....	.....	.....	.....
5802.	.....	.....	.....	.....	.....	.....	.....
5803.	.....	.....	.....	.....	.....	.....	.....
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0

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