

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



QUARTERLY STATEMENT
As of March 31, 2020
of the Condition and Affairs of the
NATIONWIDE LIFE AND ANNUITY INSURANCE
COMPANY

NAIC Group Code.....0140, 0140 (Current Period) (Prior Period)	NAIC Company Code..... 92657	Employer's ID Number..... 31-1000740
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Licensed as Business Type:	Life, Accident & Health	
Incorporated/Organized..... February 9, 1981	Commenced Business..... May 6, 1981	
Statutory Home Office	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 (Street and Number) (City or Town, State, Country and Zip Code)	800-882-2822 (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 (Street and Number) (City or Town, State, Country and Zip Code)	800-882-2822 (Area Code) (Telephone Number)
Internet Web Site Address	WWW.NATIONWIDE.COM	
Statutory Statement Contact	KELLY M VANHOOSE (Name) STATACCT@NATIONWIDE.COM (E-Mail Address)	614-249-1545 (Area Code) (Telephone Number) (Extension) 877-669-5908 (Fax Number)

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

PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION	JAMES ROBERT FOWLER	EXEC VP-CIO
GALE VERDELL KING	EXEC VP-CHIEF ADMIN OFFC	JENNIFER BOYD MACKENZIE	SVP-ENTERPRISE BRAND MARKT
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.

Deposited by: 9C98B42AA16D4CB (Signature) JOHN LAUGHLIN CARTER 1. (Printed Name) PRESIDENT & COO (Title)	Deposited by: 4ZCED835923347E (Signature) DENISE LYNN SKINGLE 2. (Printed Name) SVP-CHIEF COUNSEL-EMERG BUS, GOV & CORP SECRETARY (Title)	Deposited by: 9D9E90E67ED648E (Signature) DAVID PATRICK LAPAUL 3. (Printed Name) SVP & TREASURER (Title)
Subscribed and sworn to before me This _____ day of _____ 2020	a. Is this an original filing? b. If no: 1. State the amendment number 2. Date filed 3. Number of pages attached	Yes [X] No [] _____ _____ _____

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	23,324,110,454		23,324,110,454	22,208,012,035
2. Stocks:				
2.1 Preferred stocks.....	844,384		844,384	532,848
2.2 Common stocks.....	41,879,753		41,879,753	45,488,077
3. Mortgage loans on real estate:				
3.1 First liens.....	5,968,584,272		5,968,584,272	5,681,211,995
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....7,935,908), cash equivalents (\$.....0) and short-term investments (\$.....736,810,934).....	744,746,842		744,746,842	1,835,891,302
6. Contract loans (including \$.....0 premium notes).....	136,491,379	11,143	136,480,236	127,746,864
7. Derivatives.....	501,247,329		501,247,329	1,408,808,436
8. Other invested assets.....	377,231,248	3,349,096	373,882,152	336,690,012
9. Receivables for securities.....			0	
10. Securities lending reinvested collateral assets.....	48,614,394		48,614,394	70,288,217
11. Aggregate write-ins for invested assets.....	144,557,075	0	144,557,075	34,972,391
12. Subtotals, cash and invested assets (Lines 1 to 11).....	31,288,307,130	3,360,239	31,284,946,891	31,749,642,177
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	243,498,368		243,498,368	233,936,250
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	11,294,582	8,877,642	2,416,940	2,911,618
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	38,384,396		38,384,396	38,633,913
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	3,144,375		3,144,375	4,566,064
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	86,420,136		86,420,136	6,399,808
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	2,376,587		2,376,587	
18.2 Net deferred tax asset.....	148,553,642	78,633,601	69,920,041	64,247,680
19. Guaranty funds receivable or on deposit.....	608,292		608,292	608,292
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	145,460,581		145,460,581	106,060,779
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	103,731,924	86,728,722	17,003,202	23,372,708
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	32,071,780,013	177,600,204	31,894,179,809	32,230,379,289
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	1,536,363,266		1,536,363,266	1,839,272,769
28. Total (Lines 26 and 27).....	33,608,143,279	177,600,204	33,430,543,075	34,069,652,058

DETAILS OF WRITE-INS				
1101. Other invested assets receivable.....	4,414,000		4,414,000	4,156,000
1102. Derivative collateral and receivables.....	140,143,075		140,143,075	30,816,391
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	144,557,075	0	144,557,075	34,972,391
2501. Accrued fees and other assets.....	20,103,262	3,100,060	17,003,202	23,372,708
2502. Deferred software costs.....	79,153,995	79,153,995	0	
2503. Disallowed interest maintenance reserve.....	4,474,667	4,474,667	0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	103,731,924	86,728,722	17,003,202	23,372,708

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

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....27,743,874,078 less \$.....0 included in Line 6.3 (including \$.....1,258,557,576 Modco Reserve).....	27,743,874,078	26,893,643,886
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....		
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	73,752,219	72,496,161
4. Contract claims:		
4.1 Life.....	57,060,386	47,851,197
4.2 Accident and health.....		
5. Policyholders' dividends/refunds to members \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholder's dividends/refunds to members apportioned for payment (including \$.....0 Modco).....	975,285	972,767
6.2 Policyholder's dividends/refunds to members not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....	2,273,110	1,686,931
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....		
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$....4,327,654 ceded.....	4,327,654	4,984,386
9.4 Interest Maintenance Reserve.....		
10. Commissions to agents due or accrued - life and annuity contracts \$....2,255,311, accident and health \$.....0 and deposit-type contract funds \$.....0.....	2,255,311	2,966,113
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	2,552,235	2,517,860
13. Transfers to Separate Accounts due or accrued (net) (including \$....(127,885,230) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(127,885,230)	(131,329,783)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	6,324,365	6,325,758
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....		130,513,275
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	236,919	251,036
17. Amounts withheld or retained by reporting entity as agent or trustee.....	4,414,000	4,156,000
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		
19. Remittances and items not allocated.....	4,002,130	18,739,792
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$.....0 and interest thereon \$.....0.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	195,230,686	206,824,314
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	1,078,415,968	1,071,342,269
24.04 Payable to parent, subsidiaries and affiliates.....	6,954,368	11,165,861
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....	189,717,824	94,532,960
24.08 Derivatives.....	5,733,595	12,268,438
24.09 Payable for securities.....	787,790,761	1,484,808,521
24.10 Payable for securities lending.....	48,581,837	70,207,651
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	7,462,899	7,692,324
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	30,094,050,400	30,014,617,717
27. From Separate Accounts statement.....	1,536,363,266	1,839,272,769
28. Total liabilities (Lines 26 and 27).....	31,630,413,666	31,853,890,486
29. Common capital stock.....	2,640,000	2,640,000
30. Preferred capital stock.....		
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....		
33. Gross paid in and contributed surplus.....	3,080,624,500	3,030,624,500
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	(1,283,135,091)	(817,502,928)
36. Less treasury stock, at cost:		
36.1 0.000 shares common (value included in Line 29 \$.....0).....		
36.2 0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	1,797,489,409	2,213,121,572
38. Totals of Lines 29, 30 and 37.....	1,800,129,409	2,215,761,572
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	33,430,543,075	34,069,652,058

DETAILS OF WRITE-INS

2501. Reserve for escheat funds.....	6,662,603	6,835,778
2502. Tax credit commitment liabilities.....	767,796	824,046
2503. Reserve for Litigation.....	32,500	32,500
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	7,462,899	7,692,324
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	1,616,652,649	1,403,068,234	6,727,353,338
2. Considerations for supplementary contracts with life contingencies.....	334,826	287,431	950,641
3. Net investment income.....	285,985,981	230,493,690	1,019,091,005
4. Amortization of Interest Maintenance Reserve (IMR).....	(590,976)	(831,905)	(3,550,280)
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	13,521,379	11,034,857	42,100,555
7. Reserve adjustments on reinsurance ceded.....	(49,788,899)	(67,587,794)	(241,740,501)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	19,977,801	19,017,641	77,851,775
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	32,437,118	29,450,092	116,845,692
9. Totals (Lines 1 to 8.3).....	1,918,529,879	1,624,932,246	7,738,902,225
10. Death benefits.....	40,023,742	36,940,342	111,097,624
11. Matured endowments (excluding guaranteed annual pure endowments).....		2,083	2,083
12. Annuity benefits.....	35,679,777	28,994,767	114,056,548
13. Disability benefits and benefits under accident and health contracts.....	41,160	85,633	305,635
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	246,739,907	145,557,489	639,138,137
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	1,614,490	847,067	2,990,342
18. Payments on supplementary contracts with life contingencies.....	362,683	316,281	1,368,800
19. Increase in aggregate reserves for life and accident and health contracts.....	846,767,606	1,271,049,176	6,339,675,344
20. Totals (Lines 10 to 19).....	1,171,229,365	1,483,792,838	7,208,634,513
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	171,119,916	168,731,094	749,000,065
22. Commissions and expense allowances on reinsurance assumed.....	1,714	1,262	6,642
23. General insurance expenses and fraternal expenses.....	86,580,772	67,333,552	305,072,043
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	12,012,149	10,670,371	42,875,769
25. Increase in loading on deferred and uncollected premiums.....	93,463	(1,338,318)	(1,091,839)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	21,448,871	14,152,806	67,691,634
27. Aggregate write-ins for deductions.....	10,331,909	12,471,515	50,188,450
28. Totals (Lines 20 to 27).....	1,472,818,159	1,755,815,120	8,422,377,277
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	445,711,720	(130,882,874)	(683,475,052)
30. Dividends to policyholders and refunds to members.....	176,516	160,775	592,316
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	445,535,204	(131,043,649)	(684,067,368)
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(135,044,867)	47,698,753	120,575,403
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	580,580,071	(178,742,402)	(804,642,771)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....2,085,449 (excluding taxes of \$.....69,557 transferred to the IMR).....	(67,586,525)	42,773,794	181,181,399
35. Net income (Line 33 plus Line 34).....	512,993,546	(135,968,608)	(623,461,372)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	2,215,761,572	1,467,710,410	1,467,710,410
37. Net income (Line 35).....	512,993,546	(135,968,608)	(623,461,372)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(208,308,137).....	(781,748,945)	200,764,544	606,939,253
39. Change in net unrealized foreign exchange capital gain (loss).....	(816,235)	(762,376)	(52,501)
40. Change in net deferred income tax.....	(211,380,920)	53,019,905	312,326,572
41. Change in nonadmitted assets.....	9,267,740	810,972	(99,681,406)
42. Change in liability for reinsurance in unauthorized and certified companies.....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	1,366,710		
44. Change in asset valuation reserve.....	11,593,627	(3,587,297)	(56,879,526)
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
47. Other changes in surplus in Separate Accounts Statement.....			
48. Change in surplus notes.....			
49. Cumulative effect of changes in accounting principles.....			
50. Capital changes:			
50.1 Paid in.....			
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....	50,000,000	150,000,000	400,000,000
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....			
52. Dividends to stockholders.....			
53. Aggregate write-ins for gains and losses in surplus.....	(6,907,686)	(4,383,997)	208,860,142
54. Net change in capital and surplus (Lines 37 through 53).....	(415,632,163)	259,893,143	748,051,162
55. Capital and surplus as of statement date (Lines 36 + 54).....	1,800,129,409	1,727,603,553	2,215,761,572
DETAILS OF WRITE-INS			
08.301. Miscellaneous income.....	32,437,118	29,450,092	116,845,692
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	32,437,118	29,450,092	116,845,692
2701. Net investment earnings on funds withheld by ceding company.....	10,331,909	12,471,515	50,188,450
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	10,331,909	12,471,515	50,188,450
5301. Adjustment to surplus for initial reinsurance transaction gains.....	(6,907,686)	(4,383,997)	208,860,142
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(6,907,686)	(4,383,997)	208,860,142

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	1,635,382,712	1,408,280,838	6,820,740,620
2. Net investment income.....	280,635,026	214,784,141	983,655,730
3. Miscellaneous income.....	66,592,010	59,502,310	234,346,594
4. Total (Lines 1 through 3).....	1,982,609,748	1,682,567,289	8,038,742,944
5. Benefit and loss related payments.....	359,447,217	266,829,836	1,324,446,532
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	18,004,318	15,798,533	67,865,885
7. Commissions, expenses paid and aggregate write-ins for deductions.....	281,046,659	259,327,548	1,150,338,680
8. Dividends paid to policyholders.....	173,998	172,728	618,360
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....			(59,984,581)
10. Total (Lines 5 through 9).....	658,672,192	542,128,645	2,483,284,876
11. Net cash from operations (Line 4 minus Line 10).....	1,323,937,556	1,140,438,644	5,555,458,068
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	397,879,472	207,041,536	689,686,863
12.2 Stocks.....			11
12.3 Mortgage loans.....	27,874,166	25,135,603	179,976,553
12.4 Real estate.....			
12.5 Other invested assets.....	5,061,844	4,156,557	34,258,861
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	988,801	750,269	12,539
12.7 Miscellaneous proceeds.....	21,673,852	365,369,727	1,057,984,499
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	453,478,135	602,453,692	1,961,919,326
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,584,893,590	922,272,836	5,060,276,527
13.2 Stocks.....	2,611,536	27,371,018	35,794,162
13.3 Mortgage loans.....	325,835,494	243,242,933	1,349,352,302
13.4 Real estate.....			
13.5 Other invested assets.....	38,462,629	40,745,569	121,487,517
13.6 Miscellaneous applications.....	879,991,431		11,491
13.7 Total investments acquired (Lines 13.1 to 13.6).....	2,831,794,680	1,233,632,356	6,566,921,999
14. Net increase or (decrease) in contract loans and premium notes.....	8,731,012	5,722,544	24,202,462
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(2,387,047,557)	(636,901,208)	(4,629,205,135)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....	50,000,000	150,000,000	400,000,000
16.3 Borrowed funds.....		(385,894,530)	(385,894,530)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	1,256,058	49,698,440	55,003,168
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	(79,290,517)	(32,106,988)	154,846,519
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(28,034,459)	(218,303,078)	223,955,157
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(1,091,144,460)	285,234,358	1,150,208,090
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	1,835,891,302	685,683,212	685,683,212
19.2 End of period (Line 18 plus Line 19.1).....	744,746,842	970,917,570	1,835,891,302

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

20.0001	Exchange of bond investment to bond investment.....	32,028,421	106,979,362	475,837,696
20.0002	Capitalized interest on mortgage loans.....	753,315	1,004,118	4,210,990
20.0003	Tax credit commitment liabilities.....	56,250	287,049	334,743
20.0004	Capitalized interest on bonds.....		844	844
20.0005	Exchange of equity investment to equity investment			10,158,870

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....	404,279,411	347,734,613	1,555,307,214
3. Ordinary individual annuities.....	1,278,515,055	1,109,683,400	5,486,302,064
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....	8,807	1,016,309	1,879,399
7. A&H - group.....			
8. A&H - credit (group and individual).....			
9. A&H - other.....	135	56	90
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	1,682,803,408	1,458,434,378	7,043,488,767
12. Fraternal (Fraternal Benefit Societies Only).....			
13. Subtotal (Lines 11 through 12).....	1,682,803,408	1,458,434,378	7,043,488,767
14. Deposit-type contracts.....	50,000,000	50,000,000	50,000,000
15. Total (Lines 13 and 14).....	1,732,803,408	1,508,434,378	7,093,488,767

DETAILS OF WRITE-INS

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

NOTES TO THE FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

Olentangy Reinsurance, LLC (Olentangy), a Vermont domiciled special purpose financial insurance company and subsidiary of the Company, has been granted a permitted practice from the State of Vermont that increased the subsidiary’s valuation by \$67,000,000 as of March 31, 2020 and December 31, 2019.

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

	SSAP #	F/S Page	F/S Line #	2020	2019
Net Income					
Nationwide Life and Annuity Insurance Company state basis (Page 4, Line (1) 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 512,993,546	\$ (623,461,372)
(2) State Prescribed Practice that is an increase/(decrease) from NAIC SAP				-	-
(3) State Permitted Practice that is an increase/(decrease) from NAIC SAP				-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ <u>512,993,546</u>	\$ <u>(623,461,372)</u>
Surplus					
Nationwide Life and Annuity Insurance Company state basis (Page 3, Line (5) 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,800,129,409	\$ 2,215,761,572
(6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP				-	-
(7) State Permitted Practice that is an increase/(decrease) from NAIC SAP				-	-
Subsidiary valuation	20	2	8	<u>67,000,000</u>	<u>67,000,000</u>
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ <u>1,733,129,409</u>	\$ <u>2,148,761,572</u>

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

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

No significant changes from prior year end.

C. Accounting Policies

No significant changes from prior year end.

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

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

D. Going Concern

Not applicable.

Note 2 - Accounting Changes and Corrections of Errors

Effective January 1, 2020, the Company changed its reserve valuation basis for variable annuities due to changes to Valuation Manual 21, Requirements for Principle-Based Reserves for Variable Annuities (VM-21). As a result of this change, the Company recorded an increase to statutory capital and surplus of \$1,366,710.

Note 3 - Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A. Mortgage Loans

No significant changes from prior year end.

B. Troubled Debt Restructuring

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

C. Reverse Mortgages

Not applicable.

D. Loan-Backed Securities

1. Prepayment assumptions are generally obtained using a model provided by a third-party vendor.
2. Not applicable.
3. Not applicable.
4. All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ (74,273,533)
2. 12 Months or Longer	\$ (8,401,641)

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

1. Less than 12 Months	\$ 900,373,677
2. 12 Months or Longer	\$ 44,768,318

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

a. No significant changes from prior year end.

b. Not applicable.

c. No significant changes from prior year end.

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

2-11. Not Applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

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

2. Type of Repo Trades Used

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Bilateral (YES/NO)	NO			
b. Tri-Party (YES/NO)	YES			

NOTES TO THE FINANCIAL STATEMENTS

3. Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open - No Maturity	-	-	-	-
2. Overnight	\$90,964,327	-	-	-
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	-	-	-	-
5. > 1 Month to 3 Months	-	-	-	-
6. > 3 Months to 1 Year	-	-	-	-
7. > 1 Year	-	-	-	-
b. Ending Balance				
1. Open - No Maturity	-	-	-	-
2. Overnight	\$48,614,394	-	-	-
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	-	-	-	-
5. > 1 Month to 3 Months	-	-	-	-
6. > 3 Months to 1 Year	-	-	-	-
7. > 1 Year	-	-	-	-

4. Not applicable.

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

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	\$92,783,614	\$-	\$-	\$-
b. Ending Balance	49,586,682	-	-	-

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

ENDING BALANCE

	1	2	3	4	5	6	7	8
	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted
a. Bonds - FV	\$-	\$49,586,682	\$-	\$-	\$-	\$-	\$-	\$49,586,682
b. LB & SS - FV	-	-	-	-	-	-	-	-
c. Preferred Stock - FV	-	-	-	-	-	-	-	-
d. Common Stock	-	-	-	-	-	-	-	-
e. Mortgage Loans - FV	-	-	-	-	-	-	-	-
f. Real Estate - FV	-	-	-	-	-	-	-	-
g. Derivatives - FV	-	-	-	-	-	-	-	-
h. Other Invested Assets - FV	-	-	-	-	-	-	-	-
i. Total Assets - FV	\$-	\$49,586,682	\$-	\$-	\$-	\$-	\$-	\$49,586,682

7. Collateral Provided - Secured Borrowing

	1	2	3	4
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	90,964,327		-	-
2. Securities (FV)		-	-	-
3. Securities (BACV)		-	-	-
4. Nonadmitted Subset (BACV)		-	-	-
b. Ending Balance				
1. Cash	48,614,394		-	-
2. Securities (FV)		-	-	-
3. Securities (BACV)		-	-	-
4. Nonadmitted Subset (BACV)		-	-	-

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. Overnight and Continuous	\$48,614,394	\$48,614,394
b. 30 Days or Less	-	-
c. 31 to 90 Days	-	-
d. > 90 Days	-	-

9-10. Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

J. Real Estate

Not applicable.

K. Low-Income Housing Tax Credits

No significant changes from prior year end.

L. Restricted Assets

No significant changes from prior year end.

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

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

O. 5GI Securities

No significant changes from prior year end.

P. Short Sales

Not applicable.

Q. Prepayment Penalty and Acceleration Fees

No significant changes from prior year end.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant changes from prior year end.

Note 7 - Investment Income

No significant changes from prior year end.

Note 8 - Derivative Instruments

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

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

Note 9 - Income Taxes

No significant changes from prior year end.

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

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

On April 29, 2020, the Company received a capital contribution of \$50,000,000 from Nationwide Life Insurance Company (NLIC).

On March 30, 2020, the Company received a capital contribution of \$50,000,000 from NLIC.

On March 26, 2020, the Company and Nationwide Trust, FSB (NTC) executed a replacement unsecured promissory note, with an interest rate of 1-month LIBOR plus 0.785% and a maturity date up to 364 days after the date of the agreement. NTC has the ability to borrow up to \$180,000,000, NTC made an initial draw of \$115,000,000. Prior to the execution of the replacement unsecured promissory note NTC paid the outstanding balance of \$115,000,000 of the existing unsecured promissory note.

On March 4, 2020, the Company and Nationwide SBL, LLC (NWSBL) executed a replacement unsecured promissory note and revolving line of credit agreement, with an interest rate of 1-month LIBOR plus 1.25% and a maturity date of up to 364 days after the date of the agreement and NWSBL made an initial draw of \$71,000,000. Prior to execution of the replacement unsecured promissory note NWSBL paid the outstanding \$71,000,000 of the existing unsecured promissory note.

On February 27, 2020, the Company made a capital contribution of \$4,000,000 to NWSBL.

Note 11 - Debt

A. All Other Debt

Not applicable.

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

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

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

NOTES TO THE FINANCIAL STATEMENTS

Additionally, through its membership, the Company has access to borrow up to \$300,000,000 from the FHLB that expires on March 19, 2021. The Company had no amounts outstanding under the agreement as of March 31, 2020. It is part of the Company’s strategy to use these funds for operations, and any funds obtained from the FHLB for use in general operations, would be accounted for as borrowed money.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year-end	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 30,000,000	\$ 30,000,000	\$ -
(c) Activity Stock	\$ 2,000,000	\$ 2,000,000	\$ -
(d) Excess Stock	\$ 1,300,000	\$ 1,300,000	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 33,300,000	\$ 33,300,000	\$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 4,300,000,000	XXX	XXX

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

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1 Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 60,517,283	\$ 55,820,700	\$ 50,014,708
2 Current Year General Account Total Collateral Pledged	\$ 60,517,283	\$ 55,820,700	\$ 50,014,708
3 Current Year Separate Accounts Total Collateral Pledged	\$ -	\$ -	\$ -
4 Prior Year-end General and Separate Accounts Total Collateral Pledged	\$ 60,364,554	\$ 55,860,043	\$ 50,024,564

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Aggregate Borrowed at Time of Maximum Collateral
1 Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	\$ 60,517,283	\$ 55,820,700	\$ 50,024,564
2 Current Year General Account Maximum Collateral Pledged	\$ 60,517,283	\$ 55,820,700	\$ 50,024,564
3 Current Year Separate Accounts Maximum Collateral Pledged	\$ -	\$ -	\$ -
4 Prior Year-end General and Separate Accounts Maximum Collateral Pledged	\$ 73,063,130	\$ 66,765,859	\$ 50,040,723

NOTES TO THE FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ 50,014,708	\$ 50,014,708	\$ -	\$ 50,014,708
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 50,014,708	\$ 50,014,708	\$ -	\$ 50,014,708
2. Prior Year	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ 50,024,564	\$ 50,024,564	\$ -	\$ 50,024,564
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 50,024,564	\$ 50,024,564	\$ -	\$ 50,024,564

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	\$ -	\$ -	\$ -
2. Funding Agreements	\$ 50,024,564	\$ 50,024,564	\$ -
3. Other	\$ -	\$ -	\$ -
4. Aggregate Total Lines (1+2+3)	\$ 50,024,564	\$ 50,024,564	\$ -

c. FHLB – Prepayment Obligations

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

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

No significant changes from prior year end.

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

No significant changes from prior year end.

Note 14 – Liabilities, Contingencies and Assessments

No significant changes from prior year end.

Note 15 – Leases

No significant changes from prior year end.

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

No significant changes from prior year end.

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfers and Servicing of Financial Assets

No significant changes from prior year end.

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

4. There were no assets securitized during the period.

C. Wash Sales

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

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

Not applicable.

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

Not applicable.

Note 20 – Fair Value Measurements

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

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

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

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

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

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

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

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

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

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

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

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

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

The following table summarizes assets held at fair value as of March 31, 2020:

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Industrial and miscellaneous	-	468,230	167,599	- \$	635,829
Total Bonds	\$ -	\$ 468,230	\$ 167,599	\$ -	\$ 635,829
Common stock unaffiliated	8,579,753	33,300,000	-	-	41,879,753
Separate account assets	1,536,363,266	-	-	-	1,536,363,266
Derivative assets	-	957,665	437,996,574	-	438,954,239
Total Assets at Fair Value/(NAV)	\$ 1,544,943,019	\$ 34,725,895	\$ 438,164,173	\$ -	\$ 2,017,833,087

NOTES TO THE FINANCIAL STATEMENTS

The following table presents the rollforward of Level 3 assets held at fair value during the period ended March 31, 2020:

	Beginning Balance at 12/31/2019	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 3/31/2020
Assets at Fair Value										
Industrial and miscellaneous	\$165,834	\$-	\$-	\$-	\$1,872	\$-	\$-	\$-	\$(107)	\$167,599
Total Bonds	\$165,834	\$-	\$-	\$-	\$1,872	\$-	\$-	\$-	\$(107)	\$167,599
Derivative assets	\$1,380,228,078	\$-	\$-	\$35,954,989	\$(967,151,094)	\$94,565,285	\$-	\$(105,600,684)	\$-	\$437,996,574
Total Assets at Fair Value	\$1,380,393,912	\$-	\$-	\$35,954,989	\$(967,149,222)	\$94,565,285	\$-	\$(105,600,684)	\$(107)	\$438,164,173

B. & C. The following table summarizes the carrying value and fair value of the Company's assets and liabilities not held at fair value as of March 31, 2020:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	\$23,618,848,886	\$23,323,474,625	\$573,008,677	\$22,649,983,426	\$395,856,783	\$-	\$-
Preferred stock	826,101	844,384	-	-	826,101	-	-
Mortgage loans, net of allowance	5,785,221,260	5,968,584,272	-	-	5,785,221,260	-	-
Short-term investments	736,810,934	736,810,934	186,000,000	550,810,934	-	-	-
Derivative assets	159,698,950	62,293,081	-	159,698,950	-	-	-
Policy loans	136,480,236	136,480,236	-	-	136,480,236	-	-
Securities lending collateral assets	48,614,394	48,614,394	48,614,394	-	-	-	-
Total Assets	\$30,486,500,761	\$30,277,101,926	\$807,623,071	\$23,360,493,310	\$6,318,384,380	\$-	\$-
Liabilities							
Investment Contracts	20,784,602,659	19,326,020,975	-	-	20,784,602,659	-	-
Derivative liabilities	385,547	5,733,585	-	385,547	-	-	-
Total Liabilities	\$20,784,988,206	\$19,331,754,560	\$-	\$385,547	\$20,784,602,659	\$-	\$-

D. Not Practicable to Estimate Fair Value

Not applicable.

E. Measured using net asset value

Not applicable.

Note 21 - Other Items

No significant changes from prior year end except for:

Equity and financial markets have experienced significant volatility and interest rates have decreased due to the ongoing COVID-19 pandemic. The Company is monitoring the impact of the pandemic to its operations and financial condition.

Note 22 - Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through May 11, 2020 for the statutory statement issued on May 13, 2020.

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

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through May 11, 2020 for the statutory statement issued on May 13, 2020.

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

Note 23 - Reinsurance

No significant changes from prior year end.

Note 24 - Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 - Intercompany Pooling Arrangements

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

Note 27 - Structured Settlements

Not applicable.

Note 28 - Health Care Receivables

Not applicable.

Note 29 – Participating Policies

No significant changes from prior year end.

Note 30 - Premium Deficiency Reserves

No significant changes from prior year end.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant changes from prior year end.

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

No significant changes from prior year end.

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant changes from prior year end.

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

No significant changes from prior year end.

Note 35 – Separate Accounts

No significant changes from prior year end.

Note 36 – Loss/Claim Adjustment Expenses

No significant changes from prior year end.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes ☐ No ☒
- 1.2

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

Yes ☐ No ☐
- 2.1

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

Yes ☐ No ☒
- 2.2

If yes, date of change:
- 3.1

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

Yes ☒ No ☐
- 3.2

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

Yes ☐ No ☒
- 3.3

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

- 3.4

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

Yes ☐ No ☒
- 3.5

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

- 4.1

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

Yes ☐ No ☒
- 4.2

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

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

5.

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

Yes ☐ No ☒ N/A ☐

- 6.1

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

12/31/2016
- 6.2

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

12/31/2016
- 6.3

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

05/24/2018

- 6.4

By what department or departments?
OH

- 6.5

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

Yes ☐ No ☐ N/A ☒
- 6.6

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

Yes ☐ No ☐ N/A ☒
- 7.1

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

Yes ☐ No ☒
- 7.2

If yes, give full information:

- 8.1

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

Yes ☐ No ☒
- 8.2

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

- 8.3

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

Yes ☒ No ☐

- 8.4

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

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

- 9.1

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

Yes ☒ No ☐

(a)

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

(b)

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

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

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

(e)

Accountability for adherence to the code.
- 9.11

If the response to 9.1 is No, please explain:

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 9.2

Has the code of ethics for senior managers been amended?

Yes [☐] No [☒]
- 9.21

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

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

Yes [☐] No [☒]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [☒] No [☐]
- 10.2

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

\$

145,029,348

INVESTMENT

- 11.1

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

Yes [☐] No [☒]
- 11.2

If yes, give full and complete information relating thereto:

N/A
12.

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

\$

180,929,719
13.

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

\$

0
- 14.1

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

Yes [☒] No [☐]
- 14.2

If yes, please complete the following:

- 14.21

Bonds
- 14.22

Preferred Stock
- 14.23

Common Stock
- 14.24

Short-Term Investments
- 14.25

Mortgage Loans on Real Estate
- 14.26

All Other
- 14.27

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

Total Investment in Parent included in Lines 14.21 to 14.26 above

1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$ 0	\$ 0
0	0
0	0
186,000,000	186,000,000
84,644,412	92,681,688
99,644,429	103,972,903
\$ 370,288,841	\$ 382,654,591
\$ 0	\$ 0

- 15.1

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

Yes [☒] No [☐]
- 15.2

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

Yes [☒] No [☐] N/A [☐]

If no, attach a description with this statement.

16.

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

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

\$

48,614,394
- 16.2

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

\$

48,614,394
- 16.3

Total payable for securities lending reported on the liability page:

\$

48,581,837
17.

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

Yes [☒] No [☐]

- 17.1

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

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

- 17.2

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

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

- 17.3

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

Yes [☐] No [☒]
- 17.4

If yes, give full and complete information relating thereto:

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

- 17.5

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

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

- 17.5097

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

Yes [☐] No [☒]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

17.5098

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

Yes [☐] No [☒]

17.6

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

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

18.1

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

Yes [☒] No [☐]

18.2

If no, list exceptions:

19.

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

Yes [☐] No [☒]

20.

By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
a. The security was purchased prior to January 1, 2018.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
Has the reporting entity self-designated PLGI securities?

Yes [☐] No [☒]

21.

By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
a. The security was purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?

Yes [☐] No [☒]

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
GENERAL INTERROGATORIES (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

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

1.1 Long-term mortgages in good standing

1.11 Farm mortgages.....

1.12 Residential mortgages.....

1.13 Commercial mortgages.....

1.14 Total mortgages in good standing.....

1.2 Long-term mortgages in good standing with restructured terms

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

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

1.31 Farm mortgages.....

1.32 Residential mortgages.....

1.33 Commercial mortgages.....

1.34 Total mortgages with interest overdue more than three months.....

1.4 Long-term mortgage loans in process of foreclosure

1.41 Farm mortgages.....

1.42 Residential mortgages.....

1.43 Commercial mortgages.....

1.44 Total mortgages in process of foreclosure.....

1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

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

1.61 Farm mortgages.....

1.62 Residential mortgages.....

1.63 Commercial mortgages.....

1.64 Total mortgages foreclosed and transferred to real estate.....

2. Operating Percentages:

2.1 A&H loss percent.....

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

2.3 A&H expense percent excluding cost containment expenses.....

3.1 Do you act as a custodian for health savings accounts?.....

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

3.3 Do you act as an administrator for health savings accounts?.....

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

4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....

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

Amount

\$.....

\$.....

\$.....5,968,584,272

\$.....5,968,584,272

\$.....

\$.....

\$.....

\$.....0

\$.....

\$.....0

\$.....5,968,584,272

\$.....

\$.....

\$.....

\$.....0

Not Meaningful.....

Not Meaningful.....

Yes [] No [X]

\$.....

Yes [] No [X]

\$.....

Yes [X] No []

Yes [] No []

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurance for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?

5.2 If no, explain:

Yes [] No [] N/A []

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?

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

Yes [] No []

Date	Outstanding Lien Amount
	

Q09

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating

NONE

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

Current Year to Date - Allocated by States and Territories

			1	Direct Business Only				
				Life Contracts		4	5	6
				2	3			
States, Etc.			Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5
1.	Alabama.....	AL	L	2,689,962	10,875,779			13,565,741
2.	Alaska.....	AK	L	421,883	555,208			977,091
3.	Arizona.....	AZ	L	5,914,930	51,014,042			56,928,972
4.	Arkansas.....	AR	L	1,114,434	5,986,522			7,100,956
5.	California.....	CA	L	79,259,721	102,096,978			181,356,699
6.	Colorado.....	CO	L	6,083,974	30,996,046			37,080,020
7.	Connecticut.....	CT	L	6,847,009	11,104,568			17,951,577
8.	Delaware.....	DE	L	3,568,958	2,262,384			5,831,342
9.	District of Columbia.....	DC	L	571,981	1,741,961			2,313,942
10.	Florida.....	FL	L	22,964,866	107,674,823	135		130,639,824
11.	Georgia.....	GA	L	10,543,421	46,524,508			57,067,929
12.	Hawaii.....	HI	L	2,601,368	10,188,207			12,789,575
13.	Idaho.....	ID	L	1,110,132	11,145,960			12,256,092
14.	Illinois.....	IL	L	16,266,821	43,449,400			59,716,221
15.	Indiana.....	IN	L	3,763,439	29,713,904			33,477,343
16.	Iowa.....	IA	L	1,681,983	6,584,132			8,266,115
17.	Kansas.....	KS	L	1,733,575	10,532,123			12,265,698
18.	Kentucky.....	KY	L	2,830,891	16,035,347			18,866,238
19.	Louisiana.....	LA	L	2,155,129	20,124,643			22,279,772
20.	Maine.....	ME	L	794,216	3,693,444			4,487,660
21.	Maryland.....	MD	L	12,007,243	37,787,285			49,794,528
22.	Massachusetts.....	MA	L	11,048,271	53,416,799			64,465,070
23.	Michigan.....	MI	L	19,665,612	74,002,800			93,668,412
24.	Minnesota.....	MN	L	17,098,914	9,258,889			26,357,803
25.	Mississippi.....	MS	L	1,811,610	2,975,788			4,787,398
26.	Missouri.....	MO	L	4,609,149	9,534,962			14,144,111
27.	Montana.....	MT	L	238,877	6,573,845			6,812,722
28.	Nebraska.....	NE	L	1,597,230	39,513,622			41,110,852
29.	Nevada.....	NV	L	3,163,983	12,488,643			15,652,626
30.	New Hampshire.....	NH	L	1,173,720	12,965,494			14,139,214
31.	New Jersey.....	NJ	L	19,655,797	38,863,289			58,519,086
32.	New Mexico.....	NM	L	428,742	7,472,123			7,900,865
33.	New York.....	NY	N	1,821,107	12,003,940			13,825,047
34.	North Carolina.....	NC	L	17,137,596	59,801,229			76,938,825
35.	North Dakota.....	ND	L	513,856	2,721,242			3,235,098
36.	Ohio.....	OH	L	17,897,094	59,177,136			77,074,230
37.	Oklahoma.....	OK	L	1,125,877	8,743,830			9,869,707
38.	Oregon.....	OR	L	3,724,203	6,223,231			9,947,434
39.	Pennsylvania.....	PA	L	21,593,602	59,986,918			81,580,520
40.	Rhode Island.....	RI	L	1,361,749	3,972,631			5,334,380
41.	South Carolina.....	SC	L	4,748,699	21,667,872			26,416,571
42.	South Dakota.....	SD	L	2,073,092	2,861,847			4,934,939
43.	Tennessee.....	TN	L	7,254,728	22,557,958			29,812,686
44.	Texas.....	TX	L	31,369,144	77,307,022			108,676,166
45.	Utah.....	UT	L	2,360,155	18,566,292			20,926,447
46.	Vermont.....	VT	L	568,457	4,562,825			5,131,282
47.	Virginia.....	VA	L	13,070,849	38,380,603			51,451,452
48.	Washington.....	WA	L	9,875,339	23,449,341			33,324,680
49.	West Virginia.....	WV	L	1,585,668	9,159,209			10,744,877
50.	Wisconsin.....	WI	L	3,178,115	18,544,836			21,722,951
51.	Wyoming.....	WY	L	250,682	1,682,381			1,933,063
52.	American Samoa.....	AS	N	1,479				1,479
53.	Guam.....	GU	N					0
54.	Puerto Rico.....	PR	N	30,864				30,864
55.	US Virgin Islands.....	VI	N	18,472				18,472
56.	Northern Mariana Islands.....	MP	N					0
57.	Canada.....	CAN	N	3,071				3,071
58.	Aggregate Other Alien.....	OT	XXX	17,496	0	0	0	17,496
59.	Subtotal.....	XXX		406,999,235	1,278,523,861	135	0	1,685,523,231
90.	Reporting entity contributions for employee benefit plans.....	XXX						0
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX		106,202				106,202
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX						0
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX		65,934				65,934
94.	Aggregate other amounts not allocable by State.....	XXX		0	0	0	0	0
95.	Totals (Direct Business).....	XXX		407,171,371	1,278,523,861	135	0	1,685,695,367
96.	Plus Reinsurance Assumed.....	XXX						0
97.	Totals (All Business).....	XXX		407,171,371	1,278,523,861	135	0	1,685,695,367
98.	Less Reinsurance Ceded.....	XXX		48,815,259	18,990,554			67,805,813
99.	Totals (All Business) less Reinsurance Ceded.....	XXX		358,356,112	1,259,533,307	135	0	1,617,889,554

DETAILS OF WRITE-INS

58001.	Foreign - other alien.....	XXX		17,496				17,496
58002.	.....	XXX						0
58003.	.....	XXX						0
58998.	Summary of remaining write-ins for line 58 from overflow page.....	XXX		0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX		17,496	0	0	0	17,496
9401.	.....	XXX						0
9402.	.....	XXX						0
9403.	.....	XXX						0
9498.	Summary of remaining write-ins for line 94 from overflow page.....	XXX		0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX		0	0	0	0	0

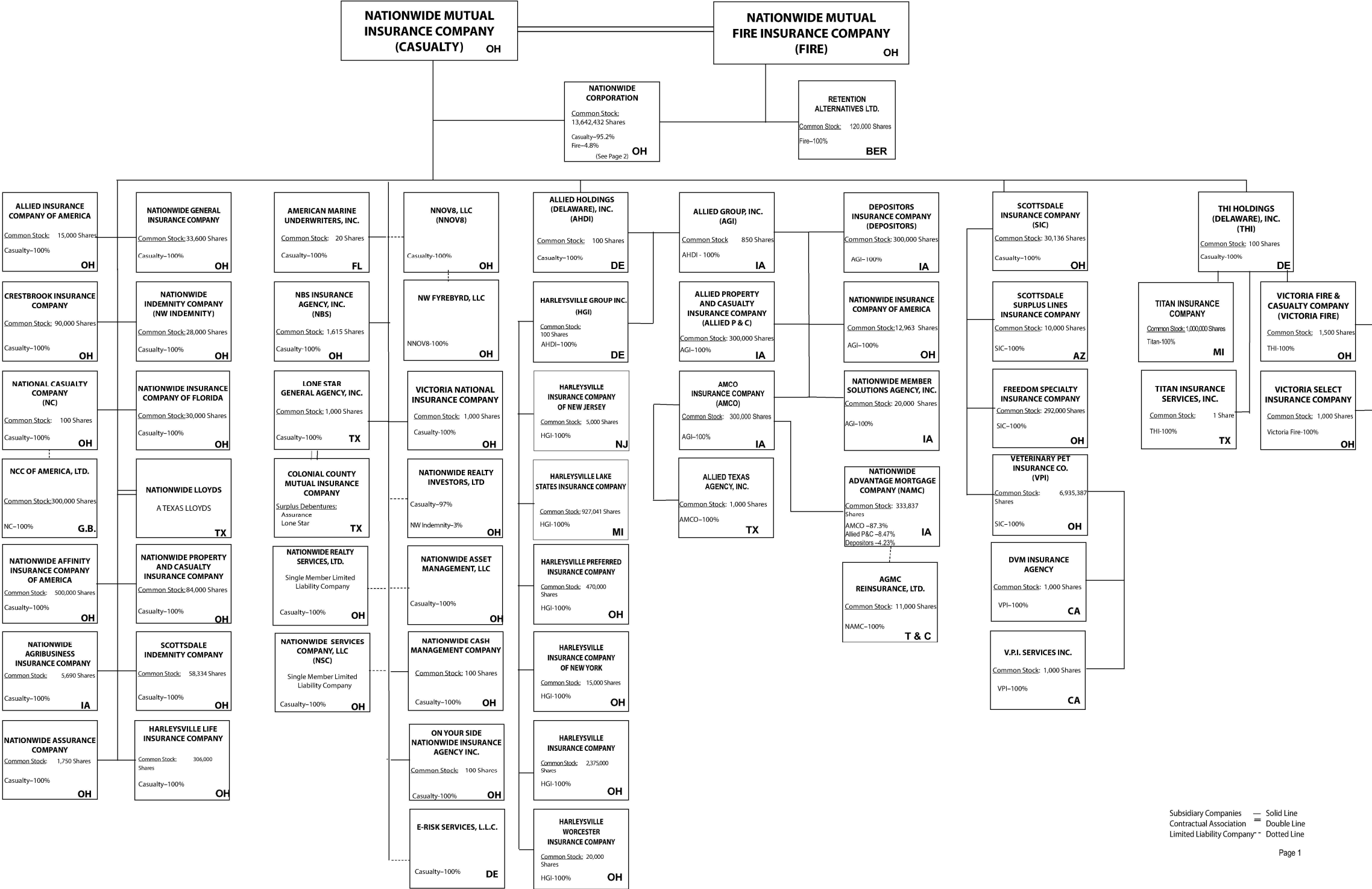
(a) Active Status Count

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

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

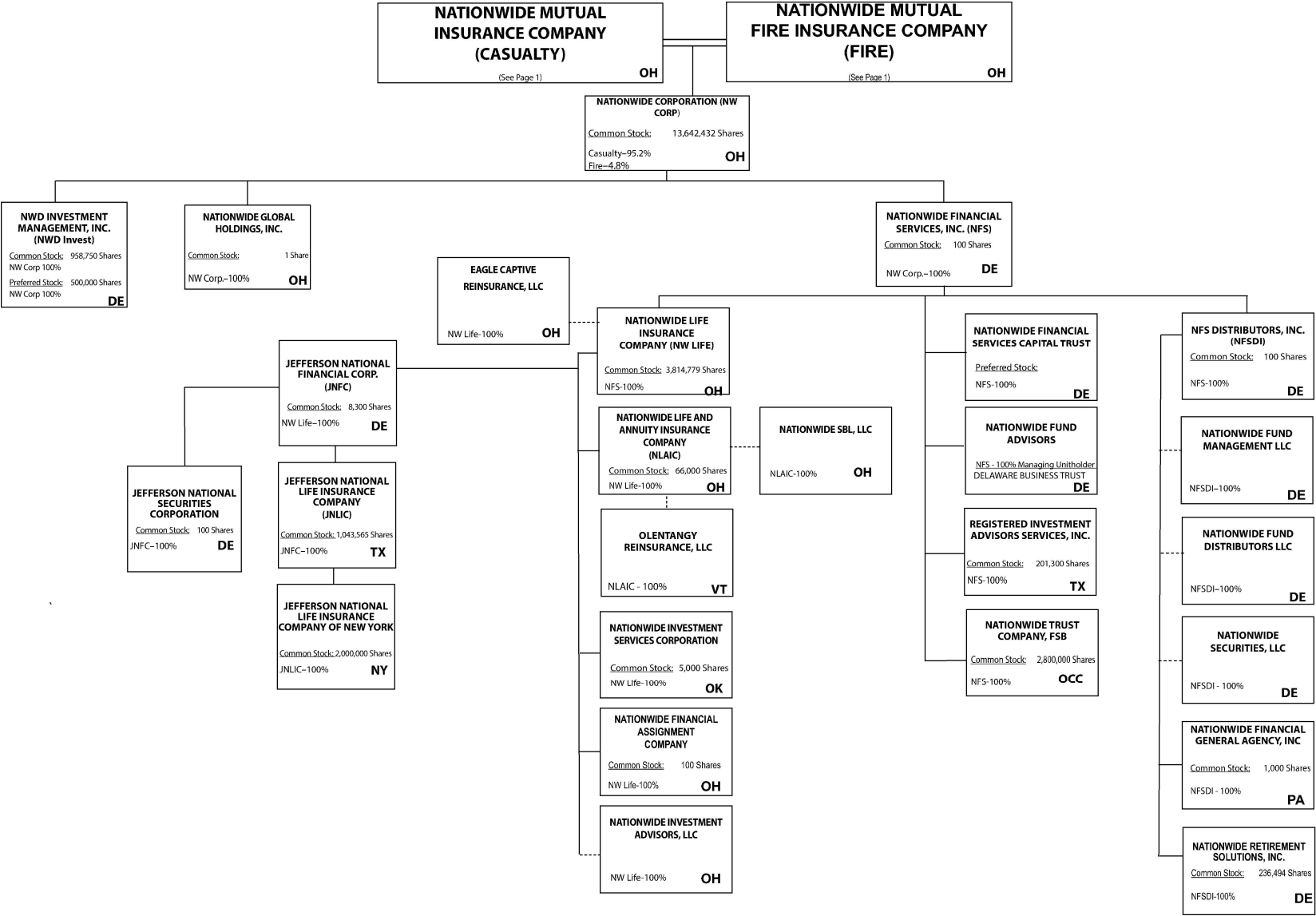
NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

Q12



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

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY



Q12.1

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

NATIONWIDE INSURANCE COMPANIES

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

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	10 W. Nationwide, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	1000 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	1015 Long Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	1050 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	1125 Rail Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1733036..	n/a.....	.....	.....	120 Acre Partners, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...95.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	1125 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939867..	n/a.....	.....	.....	1175 Bobcat, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	26-2451988..	n/a.....	.....	.....	1492 Capital, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	111 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	155 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	161 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	170 Marconi, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	245 Parks Edge Place, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	275 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	300 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	310 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	343 N. Front, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	400 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	400 West Nationwide Boulevard, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	410 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	425 West Nationwide Boulevard, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	44 Chestnut, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	38-4118665..	n/a.....	.....	.....	500 Neil Avenue, LLC.....	OH.....	NIA.....	NWD HP, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	38-4118665..	n/a.....	.....	.....	515 Kilbourne Street, LLC.....	OH.....	NIA.....	NWD HP, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	735 Bobcat Avenue, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	75 Rivulon Boulevard, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	775 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	777 Swan Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	780 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	795 Rail Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	800 Bobcat Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	800 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	800 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	805 Bobcat Avenue, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	808 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	820 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	825 Junction Way, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....	.....	.....	37-1865892..	n/a.....	.....	.....	828 at the Yard Condominiums Home Owners Association	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	828 Bobcat Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	840 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	840 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	845 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	860 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	880 Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	880 Yard Street, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	895 W. Third Avenue, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	950 Dorchester Way, LLC.....	OH.....	NIA.....	GVY Residential, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	950 Goodale Boulevard, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	960 Bobcat Avenue, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	975 Rail Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	995 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	18700 Hayden Road, LLC.....	OH.....	NIA.....	NRI Cavasson, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1680808..	n/a.....	.....	.....	AD Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...60.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	ADTV, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	52-2227314..	n/a.....	.....	.....	AGMC Reinsurance, Ltd.....	TCA.....	NIA.....	Nationwide Advantage Mortgage Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	42-0958655..	n/a.....	.....	.....	ALLIED Group, Inc.....	IA.....	IA.....	Allied Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-4628790..	n/a.....	.....	.....	Allied Holdings (Delaware), Inc.....	DE.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	Y.....	.....
0140	Nationwide.....	10127...	27-0114983..	n/a.....	.....	.....	ALLIED Insurance Company of America.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	42579..	42-1201931..	n/a.....	.....	.....	ALLIED Property and Casualty Insurance Company	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	42-1527863..	n/a.....	.....	.....	ALLIED Texas Agency, Inc.....	TX.....	IA.....	AMCO Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	19100..	42-6054959..	n/a.....	.....	.....	AMCO Insurance Company.....	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	59-1031596..	n/a.....	.....	.....	American Marine Underwriters, Inc.....	FL.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-4532504..	n/a.....	.....	.....	American Tax Credit Fund 2017-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-2001573..	n/a.....	.....	.....	American Tax Credit Fund 2017-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-4591498..	n/a.....	.....	.....	American Tax Credit Fund 2018-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-0606592..	n/a.....	.....	.....	American Tax Credit Fund 2018-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-0620232..	n/a.....	.....	.....	American Tax Credit Fund 2018-C, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-3900932..	n/a.....	.....	.....	American Tax Credit Fund 2019-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-3953721..	n/a.....	.....	.....	American Tax Credit Fund 2019-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	84-3443067..	n/a.....	.....	.....	American Tax Credit Fund 2020-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	Arena District CA I, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
			36-4857239..	n/a.....			Arena District Garage Condominium Association.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
			90-0280710..	n/a.....			Arena District Owners Association.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
			35-2582728..	n/a.....			Arena District Swim Club Association.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		31-1486309..	n/a.....			Ballantrae Woods, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		26-4083207..	n/a.....			Berkshire Crossing Development, LLC.....	DE.....	NIA.....	NorthStar Commercial Development, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		31-1555487..	n/a.....			Broad Street Retail, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...60.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-3624379..	n/a.....			Brooke School Investment Fund, LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		31-1486309..	n/a.....			Cavasson Hotel, LLC.....	OH.....	NIA.....	Cavasson Hotel Holdings, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		31-1486309..	n/a.....			Cavasson Hotel Holdings, LLC.....	OH.....	NIA.....	NRI Cavasson, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		26-0899413..	n/a.....			CHP New Markets Investment Fund, LLC.....	OH.....	OTH.....	Nationwide Mutual Insurance Company.....	Limited partner /no control	...50.000	other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		20-1618232..	n/a.....			CNRI-Cannonsport Condominium, LLC.....	OH.....	NIA.....	CNRI-Cannonsport, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		20-1618232..	n/a.....			CNRI-Cannonsport, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
			n/a.....	n/a.....			Co-Investment Fund, LLC.....	DE.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		31-1579973..	n/a.....			COLHOC Limited Partnership.....	OH.....	NIA.....	NRI Arena, LLC.....	ownership.....	...30.760	Other non-Nationwide.....	N.....	1.....
0140	Nationwide.....	29262..	74-1061659..	n/a.....			Colonial County Mutual Insurance Company.....	TX.....	IA.....	Other non-Nationwide.....	contract.....	.....	Other non-Nationwide.....	N.....	.....
			45-4901238..	n/a.....			Columbus Arena Management, LLC.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		31-1486309..	n/a.....			Cottages at Hyatts LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	18961..	68-0066866..	n/a.....			Crestbrook Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		31-1486309..	n/a.....			Crewville, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	42587..	42-1207150..	n/a.....			Depositors Insurance Company.....	IA.....	IA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
			46-4104813..	n/a.....			Discover Affordable Housing Investment Fund I LLC.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		33-0096671..	n/a.....			DVM Insurance Agency.....	CA.....	NIA.....	Veterinary Pet Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	15821..	47-4523959..	n/a.....			Eagle Captive Reinsurance, LLC.....	OH.....	IA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		20-1945276..	n/a.....			East of Madison, LLC.....	DE.....	NIA.....	120 Acre Partners, Ltd.....	ownership.....	...24.910	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-1945276..	n/a.....			East of Madison, LLC.....	DE.....	NIA.....	ND La Quinta Partners, LLC.....	ownership.....	...75.090	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-32605559	n/a.....			E-Risk Services, L.L.C.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
			30-0951639..	n/a.....			ERN-4 Property Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	22209..	75-6013587..	n/a.....			Freedom Specialty Insurance Company.....	OH.....	IA.....	Scottsdale Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
			46-4736379..	n/a.....			GPN-1 Property Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		20-4939866..	n/a.....			Grandview Yard Hotel Holdings, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		20-4939866..	n/a.....			Grandview Yard Hotel, LLC.....	OH.....	NIA.....	Grandview Yard Hotel Holdings, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	GVY Residential, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Harlem Road Developers, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	51-0241172..	n/a.....	.....	.....	Harleysville Group Inc.....	DE.....	NIA.....	Allied Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	23582..	41-0417250..	n/a.....	.....	.....	Harleysville Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	42900..	23-2253669..	n/a.....	.....	.....	Harleysville Insurance Company of New Jersey	NJ.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10674..	23-2864924..	n/a.....	.....	.....	Harleysville Insurance Company of New York..	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	14516..	38-3198542..	n/a.....	.....	.....	Harleysville Lake States Insurance Company....	MI.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	64327..	23-1580983..	n/a.....	.....	.....	Harleysville Life Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	35696..	23-2384978..	n/a.....	.....	.....	Harleysville Preferred Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	26182..	04-1989660..	n/a.....	.....	.....	Harleysville Worcester Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	32-0051216..	n/a.....	.....	.....	Hideaway Properties Corporation.....	CA.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-3289512..	n/a.....	.....	.....	Jefferson National Financial Corp.....	DE.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	Y.....	.....
0140	Nationwide.....	64017..	75-0300900..	n/a.....	.....	.....	Jefferson National Life Insurance Company.....	TX.....	IA.....	Jefferson National Financial Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	15727..	47-1180302..	n/a.....	.....	.....	Jefferson National Life Insurance Company of New York	NY.....	IA.....	Jefferson National Life Insurance Company....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	61-1340595..	n/a.....	.....	.....	Jefferson National Securities Corporation.....	DE.....	NIA.....	Jefferson National Financial Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Jerome Village Company, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....	.....	.....	46-2974590..	n/a.....	.....	.....	Jerome Village Master Property Owners Association, Inc.	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
.....	.....	.....	46-2956640..	n/a.....	.....	.....	Jerome Village Residential Property Owners Association, Inc.	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	JV Developers, LLC.....	OH.....	OTH.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	74-1395229..	n/a.....	.....	.....	Lone Star General Agency, Inc.....	TX.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	11991..	38-0865250..	n/a.....	.....	.....	National Casualty Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	AC000920....	n/a.....	.....	.....	National Casualty Company of America, Ltd.....	GBR.....	IA.....	National Casualty Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	42-1154244..	n/a.....	.....	.....	Nationwide Advantage Mortgage Company.....	IA.....	NIA.....	AMCO Insurance Company.....	ownership.....	87.300	Nationwide Mutual Insurance Company.....	Y.....	1.....
0140	Nationwide.....	.....	42-1154244..	n/a.....	.....	.....	Nationwide Advantage Mortgage Company.....	IA.....	NIA.....	ALLIED Property & Casualty Insurance Company	ownership.....	8.470	Nationwide Mutual Insurance Company.....	Y.....	1.....
0140	Nationwide.....	.....	42-1154244..	n/a.....	.....	.....	Nationwide Advantage Mortgage Company.....	IA.....	NIA.....	Depositors Insurance Company.....	ownership.....	4.230	Nationwide Mutual Insurance Company.....	Y.....	1.....
0140	Nationwide.....	26093..	48-0470690..	n/a.....	.....	.....	Nationwide Affinity Insurance Company of America	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	28223..	42-1015537..	n/a.....	.....	.....	Nationwide Agribusiness Insurance Company...	IA.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1578869..	n/a.....	.....	.....	Nationwide Arena, LLC.....	OH.....	NIA.....	NRI Arena, LLC.....	ownership.....	...90.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-8670712..	n/a.....	.....	.....	Nationwide Asset Management, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10723..	95-0639970..	n/a.....	.....	.....	Nationwide Assurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	31-1036287..	n/a.....	.....	.....	Nationwide Cash Management Company.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-4416546..	n/a.....	.....	.....	Nationwide Corporation.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	95.200	Nationwide Mutual Insurance Company.....	Y.....	1.....
0140	Nationwide.....	.....	31-4416546..	n/a.....	.....	.....	Nationwide Corporation.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	4.800	Nationwide Mutual Insurance Company.....	Y.....	1.....
0140	Nationwide.....	.....	31-1667326..	n/a.....	.....	.....	Nationwide Financial Assignment Company.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	23-2412039..	n/a.....	.....	.....	Nationwide Financial General Agency, Inc.....	PA.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-6554353..	n/a.....	.....	.....	Nationwide Financial Services Capital Trust.....	DE.....	NIA.....	Nationwide Financial Services, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486870..	n/a.....	.....	.....	Nationwide Financial Services, Inc.....	DE.....	NIA.....	Nationwide Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	52-6969857..	n/a.....	.....	.....	Nationwide Fund Advisors.....	DE.....	NIA.....	Nationwide Financial Services, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1748721..	n/a.....	.....	.....	Nationwide Fund Distributors LLC.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-0900518..	n/a.....	.....	.....	Nationwide Fund Management LLC.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	23760..	31-4425763..	n/a.....	.....	.....	Nationwide General Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1570938..	n/a.....	.....	.....	Nationwide Global Holdings, Inc.....	OH.....	NIA.....	Nationwide Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10070..	31-1399201..	n/a.....	.....	.....	Nationwide Indemnity Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	25453..	95-2130882..	n/a.....	.....	.....	Nationwide Insurance Company of America.....	OH.....	IA.....	ALLIED Group, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10948..	31-1613686..	n/a.....	.....	.....	Nationwide Insurance Company of Florida.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	41-2206199..	n/a.....	.....	.....	Nationwide Investment Advisors, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	73-0988442..	n/a.....	.....	.....	Nationwide Investment Services Corporation...	OK.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	Y.....	.....
0140	Nationwide.....	92657..	31-1000740..	n/a.....	.....	.....	Nationwide Life and Annuity Insurance Company	OH.....	RE.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	66869..	31-4156830..	n/a.....	.....	.....	Nationwide Life Insurance Company.....	OH.....	UDP.....	Nationwide Financial Services, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	13-4212969..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2002-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	01-0749754..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2002-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	54-2113175..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2003-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	58-2672725..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2003-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-0382144..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2004-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-0745944..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2004-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-0745965..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2004-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	20-1128408..	n/a.....	.....	.....	Nationwide Life Tax Credit Partners 2004-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....

Q13.4

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		20-1918935..	n/a.....			Nationwide Life Tax Credit Partners 2004-F, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-2303694..	n/a.....			Nationwide Life Tax Credit Partners 2005-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-2303602..	n/a.....			Nationwide Life Tax Credit Partners 2005-B, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-2450960..	n/a.....			Nationwide Life Tax Credit Partners 2005-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		20-2774223..	n/a.....			Nationwide Life Tax Credit Partners 2005-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		21-1288836..	n/a.....			Nationwide Life Tax Credit Partners 2007-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-3427373..	n/a.....			Nationwide Life Tax Credit Partners 2009-A, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-3427479..	n/a.....			Nationwide Life Tax Credit Partners 2009-C, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-3427525..	n/a.....			Nationwide Life Tax Credit Partners 2009-D, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-4737055..	n/a.....			Nationwide Life Tax Credit Partners 2009-E, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		26-4737157..	n/a.....			Nationwide Life Tax Credit Partners 2009-F, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		27-1362364..	n/a.....			Nationwide Life Tax Credit Partners 2009-I, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		45-0469525..	n/a.....			Nationwide Life Tax Credit Partners No. 1, LLC	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	42110..	75-1780981..	n/a.....			Nationwide Lloyds.....	TX.....	IA.....	n/a.....	contract.....	.....	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		42-1373380..	n/a.....			Nationwide Member Solutions Agency Inc.....	IA.....	NIA.....	ALLIED Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		75-3191025..	n/a.....			Nationwide Mutual Capital I, LLC.....	DE.....	NIA.....	Nationwide Mutual Capital, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		75-3191025..	n/a.....			Nationwide Mutual Capital, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	23779..	31-4177110..	n/a.....			Nationwide Mutual Fire Insurance Company.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	23787..	31-4177100..	n/a.....			Nationwide Mutual Insurance Company.....	OH.....	UIP.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		34-2012765..	n/a.....			Nationwide Private Equity Fund, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	37877..	31-0970750..	n/a.....			Nationwide Property and Casualty Insurance Company	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-1486309..	n/a.....			Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...97.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-1486309..	n/a.....			Nationwide Realty Investors, Ltd.....	OH.....	NIA.....	Nationwide Indemnity Company.....	ownership.....	3.000	Nationwide Mutual Insurance Company.....	N.....	1.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Nationwide Realty Management, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	n/a.....	n/a.....	.....	.....	Nationwide Realty Services, Ltd.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	73-0948330..	n/a.....	.....	.....	Nationwide Retirement Solutions, Inc.....	DE.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-2250056..	n/a.....	.....	.....	Nationwide SBL, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	36-2434406..	n/a.....	.....	.....	Nationwide Securities, LLC.....	OH.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-4177100..	n/a.....	.....	.....	Nationwide Services Company, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	27-0768791..	n/a.....	.....	.....	Nationwide Tax Credit Partners 2009-H, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-1952215..	n/a.....	.....	.....	Nationwide Tax Credit Partners 2013-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	46-1971926..	n/a.....	.....	.....	Nationwide Tax Credit Partners 2013-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-1592130..	2729677	.....	.....	Nationwide Trust Company, FSB.....	USA.....	OTH.....	Nationwide Financial Services, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	20-5976272..	n/a.....	.....	.....	Nationwide Ventures, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-0871532..	n/a.....	.....	.....	NBS Insurance Agency, Inc.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	11-3651828..	n/a.....	.....	.....	ND La Quinta Partners, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...95.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-1630871..	n/a.....	.....	.....	NFS Distributors, Inc.....	DE.....	NIA.....	Nationwide Financial Services, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	14-1892640..	n/a.....	.....	.....	NHT XII Tax Credit Fund, LLC.....	DC.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...49.990	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	14-1892640..	n/a.....	.....	.....	NHT XII Tax Credit Fund, LLC.....	DC.....	NIA.....	Nationwide Assurance Company.....	ownership.....	...25.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	14-1892640..	n/a.....	.....	.....	NHT XII Tax Credit Fund, LLC.....	DC.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...25.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	82-5195340..	n/a.....	.....	.....	NLIC REO Holdings, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-5194959..	n/a.....	.....	.....	NMIC REO Holdings, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-3762545..	n/a.....	.....	.....	NNOV8, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	North of Third, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
.....	.....	.....	61-1753500..	n/a.....	.....	.....	Northstar Master Property Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	26-4083354..	n/a.....	.....	.....	Northstar Residential Development, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Arena, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Brookside, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Builders, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Cavasson, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Communities/Harris Blvd., LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Corporate Housing, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Cramer Creek, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	NRI Equity Land Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	26-0212217..	n/a.....	.....	.....	NRI Equity Tampa, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI Office Ventures, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NRI Telecom, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	NRI-Rivulon, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	26-4083354..	n/a.....	.....	.....	NS Developers, LLC.....	OH.....	NIA.....	Northstar Residential Development, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	45-3123274..	n/a.....	.....	.....	NTCIF-2011 Georgia State Investor, LLC.....	OH.....	NIA.....	Nationwide Property and Casualty Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	90-0729552..	n/a.....	.....	.....	NTCIF-2011, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	90-0729552..	n/a.....	.....	.....	NTCIF-2011, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	27-4700627..	n/a.....	.....	.....	NTCP 2011-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	46-0741029..	n/a.....	.....	.....	NTCP 2012-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	46-3309896..	n/a.....	.....	.....	NTCP 2013-C, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	46-4111078..	n/a.....	.....	.....	NTCP 2014-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	47-1404116..	n/a.....	.....	.....	NTCP 2014-B, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	47-1413242..	n/a.....	.....	.....	NTCP 2014-C, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	47-3909345..	n/a.....	.....	.....	NTCP 2015-A, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	47-4148470..	n/a.....	.....	.....	NTCP 2015-B, LLC.....	OH.....	OTH.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	81-3836925..	n/a.....	.....	.....	NTCP 2016-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82--2015065..	n/a.....	.....	.....	NTCP 2017-A, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-1969518..	n/a.....	.....	.....	NW Fyrebyrd, LLC.....	OH.....	NIA.....	NNOV8, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-0936428..	n/a.....	.....	.....	NW Private Debt, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	26-1903919..	n/a.....	.....	.....	NW REI, LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-2326191..	n/a.....	.....	.....	NW-442 Ocean, LLC.....	OH.....	NIA.....	NW REI (NLIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-3654078..	n/a.....	.....	.....	NW-Amesbury, LLC.....	OH.....	NIA.....	NW-REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1263284..	n/a.....	.....	.....	NW-Amesbury II, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-2078643..	n/a.....	.....	.....	NW-Amesbury III, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-3727023..	n/a.....	.....	.....	NW-Ashland, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-2056769..	n/a.....	.....	.....	NW-Athens Way, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1246932..	n/a.....	.....	.....	NW-Baseline, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1869861..	n/a.....	.....	.....	NW-Beech, LLC.....	OH.....	NIA.....	NW REI, (NMFIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-3942108..	n/a.....	.....	.....	NW-Beloit, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Fire Insurance Company...	N.....	.....
0140	Nationwide.....	.....	83-0553339..	n/a.....	.....	.....	NW-Buena Vista, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Fire Insurance Company...	N.....	.....
0140	Nationwide.....	.....	83-1613456..	n/a.....	.....	.....	NW-Cameron Village, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-4513883..	n/a.....	.....	.....	NW-Carothers, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Fire Insurance Company...	N.....	.....
0140	Nationwide.....	.....	81-1211881..	n/a.....	.....	.....	NW-Castle Rock, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-2957977..	n/a.....	.....	.....	NW-Civita, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-2958440..	n/a.....	.....	.....	NW-Civita NLAIC, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-2920247..	n/a.....	.....	.....	NW-Cranberry, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	84-4388876..	n/a.....	.....	.....	NW-Escalante, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 205 Vine, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 225 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 230 West, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 240 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 250 Brodbelt, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 250 West, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 265 Neil, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 275 Marconi, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 300 Neil, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 300 Spring, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 355 McConnell, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 425 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 500 Nationwide, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena Crossing, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District I, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District II, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District MM, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District PW, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Arena District V, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Athletic Club, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Brodbelt, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	30-0876022..	n/a.....	.....	.....	NWD Franklinton, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-4118665..	n/a.....	.....	.....	NWD HP, LLC.....	OH.....	NIA.....	NWD Investments, LLC.....	ownership.....	...75.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-1636299..	n/a.....	.....	.....	NWD Investment Management, Inc.....	DE.....	NIA.....	Nationwide Corporation.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...80.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	35-2642005..	n/a.....	.....	.....	NWGH, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...75.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	81-4401901..	n/a.....	.....	.....	NW-Grapevine Bluffs, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	85-0524968..	.....	.....	.....	NW-Groves, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	82-1881115..	n/a.....	.....	.....	NW-Ironhorse, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	47-2482818..	n/a.....	.....	.....	NW-Jasper WAG, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1232565..	n/a.....	.....	.....	NW-Lenexa, LLC.....	OH.....	NIA.....	NW REI (NLAIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1671648..	n/a.....	.....	.....	NW-Lenexa II, LLC.....	OH.....	NIA.....	NW REI (NLAIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-5146596..	n/a.....	.....	.....	NW-Logan, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1361460..	n/a.....	.....	.....	NW-Marketplace, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		82-4777464..	n/a.....			NW-Mayo, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		81-5146266..	n/a.....			NW-Millenia, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		84-2937171..	n/a.....			NW-Naples, LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		83-2260477..	n/a.....			NW-ORBPD, LLC.....	OH.....	NIA.....	NW REI (NMFIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		83-0849392..	n/a.....			NW-Park Place, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		47-1740812..	n/a.....			NW-Peachtree, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		46-2469044..	n/a.....			NW-Portales, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		47-2449044..	n/a.....			NW-Promenade at Madison, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		83-2173918..	n/a.....			NW-Radius, LLC.....	OH.....	NIA.....	NW REI (NLIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		84-4326171..	n/a.....			NW-Southbank, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		85-0536537..	n/a.....			NW-Sweetwater, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		82-5083560..	n/a.....			NW-Twin Lakes, LLC.....	OH.....	NIA.....	NW REI (NMFIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		46-5764783..	n/a.....			NW-Tyson, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-1603024..	n/a.....			NW REI (NLAIC), LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-1619428..	n/a.....			NW REI (NLIC), LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		81-1861190..	n/a.....			NW REI (NMFIC), LLC.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		82-4876417..	n/a.....			NW Village Park, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-0947092..	n/a.....			OCH Company, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		31-0947092..	n/a.....			Ohio Center Hotel Company Limited.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.	ownership.....	...55.250	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		31-0947092..	n/a.....			Ohio Center Hotel Company Limited.....	OH.....	NIA.....	OCH Company, LLC.....	ownership.....	...1.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....		26-0263012..	n/a.....			Old Track Street Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	13999..	27-1712056..	n/a.....			Olentangy Reinsurance, LLC.....	VT.....	IA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		47-1923444..	n/a.....			On Your Side Nationwide Insurance Agency, Inc.	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		n/a.....	n/a.....			OYS Fund LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
			32-0516252..	n/a.....			Parks Edge Condominium Home Owners Association	OH.....	OTH.....	Other non-Nationwide.....	n/a.....		Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		31-1486309..	n/a.....			Perimeter A, Ltd.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-1169305..	n/a.....			Polyphony Fund LLC.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-4939866..	n/a.....			Rail Street Parking, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		75-2938844..	n/a.....			Registered Investment Advisors Services, Inc...	TX.....	NIA.....	Nationwide Financial Services, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		82-0549218..	n/a.....			Retention Alternatives Ltd.....	BMU.....	IA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		20-2726014..	n/a.....			Riverview Diversified Opportunities, LLC.....	DE.....	OTH.....	Nationwide Mutual Insurance Company.....	ownership.....		Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		20-2726014..	n/a.....			Riverview Diversified Opportunities, LLC.....	DE.....	OTH.....	Nationwide Mutual Fire Insurance Company...	ownership.....		Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....		20-2726014..	n/a.....			Riverview Diversified Opportunities, LLC.....	DE.....	OTH.....	Nationwide Life Insurance Company.....	ownership.....		Nationwide Mutual Insurance Company.....	N.....	2.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.10

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	26-0384865..	n/a.....	.....	.....	Riverview Multi Series Fund, LL - Class Event..	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	20-8027258..	n/a.....	.....	.....	Riverview Multi Series Fund, LL - Class N.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Rivulon Hotel I, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Rivulon Hotel II, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	15580..	31-1117969..	n/a.....	.....	.....	Scottsdale Indemnity Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	41297..	31-1024978..	n/a.....	.....	.....	Scottsdale Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10672..	86-0835870..	n/a.....	.....	.....	Scottsdale Surplus Lines Insurance Company...	AZ.....	IA.....	Scottsdale Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-3547854..	n/a.....	.....	.....	ST GA Fund NW 2018, LLC.....	GA.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	3.300	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	83-3547854..	n/a.....	.....	.....	ST GA Fund NW 2018, LLC.....	GA.....	NIA.....	National Casualty Company	ownership.....	12.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	83-3547854..	n/a.....	.....	.....	ST GA Fund NW 2018, LLC.....	GA.....	NIA.....	Nationwide Affinity Insurance Company of America	ownership.....	41.700	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	83-3547854..	n/a.....	.....	.....	ST GA Fund NW 2018, LLC.....	GA.....	NIA.....	AMCO Insurance Company.....	ownership.....	6.700	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	83-3547854..	n/a.....	.....	.....	ST GA Fund NW 2018, LLC.....	GA.....	NIA.....	Allied Property and Casualty Insurance Company	ownership.....	20.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	83-3547854..	n/a.....	.....	.....	ST GA Fund NW 2018, LLC.....	GA.....	NIA.....	Depositors Insurance Company	ownership.....	16.300	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	91-2158214..	n/a.....	.....	.....	The Hideaway Club.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	20-3541511..	n/a.....	.....	.....	The Madison Club.....	CA.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	.....	31-1610040..	n/a.....	.....	.....	The Waterfront Partners, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	50.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	52-2031677..	n/a.....	.....	.....	THI Holdings (Delaware), Inc.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	Y.....	.....
0140	Nationwide.....	36269..	86-0619597..	n/a.....	.....	.....	Titan Insurance Company.....	MI.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	75-1284530..	n/a.....	.....	.....	Titan Insurance Services, Inc.....	TX.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	81-1456923..	n/a.....	.....	.....	US Regional Logistics Program, L.P.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	23.330	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	81-1456923..	n/a.....	.....	.....	US Regional Logistics Program, L.P.....	DE.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	13.330	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	81-1456923..	n/a.....	.....	.....	US Regional Logistics Program, L.P.....	DE.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	6.660	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	81-1456923..	n/a.....	.....	.....	US Regional Logistics Program, L.P.....	DE.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	6.660	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	33-0160222..	n/a.....	.....	.....	V.P.I. Services, Inc.....	CA.....	IA.....	Veterinary Pet Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	42285..	95-3750113..	n/a.....	.....	.....	Veterinary Pet Insurance Company.....	OH.....	IA.....	Scottsdale Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	42889..	34-1394913..	n/a.....	.....	.....	Victoria Fire & Casualty Company.....	OH.....	IA.....	THI Holdings (Delaware), Inc.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10778..	34-1842604..	n/a.....	.....	.....	Victoria National Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	10105..	34-1777972..	n/a.....	.....	.....	Victoria Select Insurance Company.....	OH.....	IA.....	Victoria Fire & Casualty Insurance Company...	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Wellington Park, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	n/a.....	n/a.....	.....	.....	Zais Zephyr A4, LLC.....	DE.....	OTH.....	Nationwide Life Insurance Company.....	limited member / no control	60.000	other non-Nationwide.....	N.....	2.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Aster Explanation

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

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7.
8. Not Applicable for 1st and 3rd Quarters

Bar Code:



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

NONE

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	5,713,439,151	4,539,852,411
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	310,887,500	1,343,321,009
2.2 Additional investment made after acquisition.....	14,947,994	6,031,294
3. Capitalized deferred interest and other.....	753,315	4,210,990
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....	27,874,166	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.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	6,012,153,794	5,713,439,151
12. Total valuation allowance.....	(43,569,522)	(32,227,156)
13. Subtotal (Line 11 plus Line 12).....	5,968,584,272	5,681,211,995
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	5,968,584,272	5,681,211,995

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	336,780,826	245,578,583
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	9,566,513	52,515,027
2.2 Additional investment made after acquisition.....	28,839,866	68,637,747
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	7,105,431	5,114,867
6. Total gain (loss) on disposals.....	(29)	1,319
7. Deduct amounts received on disposals.....	5,061,844	34,258,861
8. Deduct amortization of premium and depreciation.....	(56,250)	796,531
9. Total foreign exchange change in book/adjusted carrying value.....	(55,765)	(11,325)
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	377,231,248	336,780,826
12. Deduct total nonadmitted amounts.....	3,349,096	90,813
13. Statement value at end of current period (Line 11 minus Line 12).....	373,882,152	336,690,013

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	22,254,032,945	17,845,648,039
2. Cost of bonds and stocks acquired.....	1,619,533,547	5,582,068,850
3. Accrual of discount.....	2,789,218	11,105,458
4. Unrealized valuation increase (decrease).....	(4,098,792)	1,771,016
5. Total gain (loss) on disposals.....	1,387,596	(1,413,264)
6. Deduct consideration for bonds and stocks disposed of.....	433,927,804	1,173,639,350
7. Deduct amortization of premium.....	7,824,063	22,350,141
8. Total foreign exchange change in book/adjusted carrying value.....	(40,092,762)	13,874,807
9. Deduct current year's other-than-temporary impairment recognized.....	28,985,220	988,380
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	4,019,912	(2,044,090)
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	23,366,834,577	22,254,032,945
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	23,366,834,577	22,254,032,945

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	10,575,734,020	632,220,934	269,077,931	(183,746,773)	10,755,130,250			10,575,734,020
2. NAIC 2 (a).....	10,529,433,734	906,063,515	109,066,241	(24,125,675)	11,302,305,333			10,529,433,734
3. NAIC 3 (a).....	831,904,723	42,361,433	36,449,012	133,623,664	971,440,808			831,904,723
4. NAIC 4 (a).....	230,147,191	29,115,650	6,315,875	25,832,323	278,779,289			230,147,191
5. NAIC 5 (a).....	40,303,895	7,160,478	7,288,599	(24,356,829)	15,818,945			40,303,895
6. NAIC 6 (a).....	488,473		322,638	469,994	635,829			488,473
7. Total Bonds.....	22,208,012,036	1,616,922,010	428,520,296	(72,303,296)	23,324,110,454	0	0	22,208,012,036
PREFERRED STOCK								
8. NAIC 1.....	532,848	311,536			844,384			532,848
9. NAIC 2.....					0			
10. NAIC 3.....					0			
11. NAIC 4.....					0			
12. NAIC 5.....					0			
13. NAIC 6.....					0			
14. Total Preferred Stock.....	532,848	311,536	0	0	844,384	0	0	532,848
15. Total Bonds and Preferred Stock.....	22,208,544,884	1,617,233,546	428,520,296	(72,303,296)	23,324,954,838	0	0	22,208,544,884

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

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

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE DA - PART 1

Short-Term Investments					
	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	736,810,934	XXX.....	736,810,934	487,467	

SCHEDULE DA - VERIFICATION

Short-Term Investments		
	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,819,506,334	494,345,595
2. Cost of short-term investments acquired.....	6,171,434,147	19,083,693,059
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	7,254,129,547	17,758,532,320
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	736,810,934	1,819,506,334
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	736,810,934	1,819,506,334

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year).....	1,396,539,985
2.	Cost paid/(consideration received) on additions.....	94,565,284
3.	Unrealized valuation increase/(decrease).....	(965,278,146)
4.	SSAP No. 108 adjustments.....	
5.	Total gain (loss) on termination recognized.....	98,429,689
6.	Considerations received/(paid) on terminations.....	168,075,384
7.	Amortization.....	
8.	Adjustment to the book/adjusted carrying value of hedge item.....	
9.	Total foreign exchange change in book/adjusted carrying value.....	39,332,292
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	495,513,720
11.	Deduct nonadmitted assets.....	
12.	Statement value at end of current period (Line 10 minus Line 11).....	495,513,720

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	28,158,500
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	(5,689,300)
3.1	Add: Change in variation margin on open contracts - Highly Effective Hedges:	
3.11	Section 1, Column 15, current year to date minus.....	
3.12	Section 1, Column 15, prior year.....	0
	Change in variation margin on open contracts - All Other:	
3.13	Section 1, Column 18, current year to date minus.....	1,187,803
3.14	Section 1, Column 18, prior year.....	17,631,011 (16,443,208) (16,443,208)
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.....	1,187,803
3.24	Section 1, Column 19, prior year.....	17,631,011
3.25	SSAP No. 108 adjustments.....	(16,443,208) (16,443,208)
3.3	Subtotal (Line 3.1 minus Line 3.2).....	(0)
4.1	Cumulative variation margin on terminated contracts during the year.....	(136,989,318)
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	
4.22	Amount recognized.....	(136,989,318)
4.23	SSAP No. 108 adjustments.....	(136,989,318)
4.3	Subtotal (Line 4.1 minus Line 4.2).....	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year.....	
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	22,469,200
7.	Deduct nonadmitted assets.....	
8.	Statement value at end of current period (Line 6 minus Line 7).....	22,469,200

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.....	495,513,731
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	22,469,200
3.	Total (Line 1 plus Line 2).....	517,982,931
4.	Part D, Section 1, Column 5.....	523,716,520
5.	Part D, Section 1, Column 6.....	(5,733,589)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	598,267,643
8.	Part B, Section 1, Column 13.....	(3,899,215)
9.	Total (Line 7 plus Line 8).....	594,368,428
10.	Part D, Section 1, Column 8.....	598,653,189
11.	Part D, Section 1, Column 9.....	(4,284,762)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	15,856,385
14.	Part B, Section 1, Column 20.....	22,469,200
15.	Part D, Section 1, Column 11.....	38,325,585
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

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

SCHEDULE A - PART 2

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

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

NONE

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 3

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

QE02.1

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1001237.....	DALLAS.....	TX.....	.....	11/20/2002....	.....	1,240,118	.....	.....	.....	.....	.....0	.....	152,581	152,581	.....	.....	.....0
00-1100265.....	ALTAMONTE SPRINGS.....	FL.....	.....	12/18/2003....	.....	416,366	.....	.....	.....	.....	.....0	.....	34,013	34,013	.....	.....	.....0
00-1100406.....	EDISON.....	NJ.....	.....	05/18/2004....	.....	1,293,841	.....	.....	.....	.....	.....0	.....	64,160	64,160	.....	.....	.....0
00-1100421.....	PORT ORANGE.....	FL.....	.....	09/16/2004....	.....	160,265	.....	.....	.....	.....	.....0	.....	20,875	20,875	.....	.....	.....0
00-1100600.....	FARMERS BRANCH.....	TX.....	.....	12/16/2004....	.....	582,617	.....	.....	.....	.....	.....0	.....	10,391	10,391	.....	.....	.....0
00-1100719.....	FARMERS BRANCH.....	TX.....	.....	12/16/2004....	.....	115,874	.....	.....	.....	.....	.....0	.....	2,067	2,067	.....	.....	.....0
00-1100844.....	ORLAND PARK.....	IL.....	.....	07/22/2005....	.....	1,748,034	.....	.....	.....	.....	.....0	.....	68,102	68,102	.....	.....	.....0
00-1101147.....	SOUTH HAVEN.....	MI.....	.....	04/20/2006....	.....	319,904	.....	.....	.....	.....	.....0	.....	55,390	55,390	.....	.....	.....0
00-1101525.....	AUSTIN.....	TX.....	.....	07/18/2007....	.....	1,990,409	.....	.....	.....	.....	.....0	.....	25,942	25,942	.....	.....	.....0
00-1101660.....	BUFFALO GROVE.....	IL.....	.....	06/08/2009....	.....	1,709,456	.....	.....	.....	.....	.....0	.....	29,394	29,394	.....	.....	.....0
00-1101702.....	CLINTON.....	UT.....	.....	10/08/2010....	.....	2,466,242	.....	.....	.....	.....	.....0	.....	53,974	53,974	.....	.....	.....0
00-1101713.....	SAN DIEGO.....	CA.....	.....	10/05/2010....	.....	4,043,457	.....	.....	.....	.....	.....0	.....	147,243	147,243	.....	.....	.....0
00-1101727.....	WEST BABYLON.....	NY.....	.....	02/15/2011....	.....	666,483	.....	.....	.....	.....	.....0	.....	10,363	10,363	.....	.....	.....0
00-1101780.....	MINNEAPOLIS.....	MN.....	.....	09/20/2011....	.....	8,507,815	.....	.....	.....	.....	.....0	.....	55,527	55,527	.....	.....	.....0
00-1101800.....	CHICAGO.....	IL.....	.....	11/30/2011....	.....	8,534,133	.....	.....	.....	.....	.....0	.....	55,370	55,370	.....	.....	.....0
00-1101808.....	GAITHERSBURG.....	MD.....	.....	12/13/2011....	.....	9,361,019	.....	.....	.....	.....	.....0	.....	38,919	38,919	.....	.....	.....0
00-1101813.....	RALEIGH.....	NC.....	.....	03/28/2012....	.....	2,986,712	.....	.....	.....	.....	.....0	.....	26,484	26,484	.....	.....	.....0
00-1101864.....	SUNSET VALLEY.....	TX.....	.....	07/17/2012....	.....	6,097,113	.....	.....	.....	.....	.....0	.....	172,452	172,452	.....	.....	.....0
00-1101908.....	OCEANSIDE.....	NY.....	.....	11/28/2012....	.....	9,692,144	.....	.....	.....	.....	.....0	.....	83,403	83,403	.....	.....	.....0
00-1101911.....	GRAND LEDGE.....	MI.....	.....	12/27/2012....	.....	3,543,692	.....	.....	.....	.....	.....0	.....	31,971	31,971	.....	.....	.....0
00-1101919.....	BLOOMINGTON.....	IN.....	.....	12/05/2012....	.....	7,946,531	.....	.....	.....	.....	.....0	.....	115,942	115,942	.....	.....	.....0
00-1101927.....	BRICK.....	NJ.....	.....	12/12/2012....	.....	17,194,596	.....	.....	.....	.....	.....0	.....	116,072	116,072	.....	.....	.....0
00-1101979.....	SEATTLE.....	WA.....	.....	08/01/2013....	.....	11,398,394	.....	.....	.....	.....	.....0	.....	160,440	160,440	.....	.....	.....0
00-1102007.....	LAKEWOOD.....	OH.....	.....	06/28/2013....	.....	12,467,121	.....	.....	.....	.....	.....0	.....	204,422	204,422	.....	.....	.....0
00-1102009.....	AVON.....	OH.....	.....	08/22/2013....	.....	13,785,479	.....	.....	.....	.....	.....0	.....	100,100	100,100	.....	.....	.....0
00-1102015.....	BOSTON.....	MA.....	.....	07/30/2013....	.....	11,550,377	.....	.....	.....	.....	.....0	.....	108,710	108,710	.....	.....	.....0
00-1102026.....	KNOXVILLE.....	TN.....	.....	10/15/2013....	.....	4,496,740	.....	.....	.....	.....	.....0	.....	57,295	57,295	.....	.....	.....0
00-1102029.....	BROKEN ARROW.....	OK.....	.....	10/10/2013....	.....	10,385,782	.....	.....	.....	.....	.....0	.....	166,520	166,520	.....	.....	.....0
00-1102037.....	INDEPENDENCE TWP.....	MI.....	.....	09/05/2013....	.....	9,068,926	.....	.....	.....	.....	.....0	.....	66,125	66,125	.....	.....	.....0
00-1102051.....	GAINESVILLE.....	FL.....	.....	11/01/2013....	.....	2,729,792	.....	.....	.....	.....	.....0	.....	14,947	14,947	.....	.....	.....0
00-1102054.....	COLUMBUS.....	OH.....	.....	05/14/2014....	.....	12,280,270	.....	.....	.....	.....	.....0	.....	63,882	63,882	.....	.....	.....0
00-1102080.....	GAINESVILLE.....	FL.....	.....	12/12/2013....	.....	5,951,945	.....	.....	.....	.....	.....0	.....	50,460	50,460	.....	.....	.....0
00-1102081.....	GAINESVILLE.....	FL.....	.....	12/12/2013....	.....	1,190,389	.....	.....	.....	.....	.....0	.....	10,092	10,092	.....	.....	.....0
00-1102082.....	TORRANCE.....	CA.....	.....	10/28/2013....	.....	4,665,382	.....	.....	.....	.....	.....0	.....	40,319	40,319	.....	.....	.....0
00-1102096.....	BALTIMORE.....	MD.....	.....	11/12/2013....	.....	5,580,611	.....	.....	.....	.....	.....0	.....	28,757	28,757	.....	.....	.....0
00-1102098.....	WILMINGTON.....	NC.....	.....	12/06/2013....	.....	10,196,368	.....	.....	.....	.....	.....0	.....	48,231	48,231	.....	.....	.....0
00-1102099.....	BEAVERTON.....	OR.....	.....	12/10/2013....	.....	8,537,195	.....	.....	.....	.....	.....0	.....	70,844	70,844	.....	.....	.....0
00-1102147.....	WALNUT CREEK.....	CA.....	.....	09/29/2014....	.....	14,066,300	.....	.....	.....	.....	.....0	.....	78,326	78,326	.....	.....	.....0
00-1102153.....	SANTA ANA.....	CA.....	.....	05/28/2014....	.....	1,884,983	.....	.....	.....	.....	.....0	.....	11,013	11,013	.....	.....	.....0
00-1102157.....	EXTON.....	PA.....	.....	05/07/2015....	.....	11,611,846	.....	.....	.....	.....	.....0	.....	68,934	68,934	.....	.....	.....0
00-1102176.....	PORTLAND.....	OR.....	.....	07/01/2014....	.....	11,909,974	.....	.....	.....	.....	.....0	.....	157,227	157,227	.....	.....	.....0

SCHEDULE B - PART 3

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

QE02.2

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102210.....	COLUMBUS.....	OH.....	.....	08/20/2015....	.....	11,765,700	.....	.....	.....	.....	.....0	.....	.....61,467	61,467	.....	.....	.....0
00-1102216.....	BELLEVUE.....	WA.....	.....	10/16/2014....	.....	9,058,106	.....	.....	.....	.....	.....0	.....	.....107,367	107,367	.....	.....	.....0
00-1102219.....	NASHVILLE.....	TN.....	.....	09/29/2014....	.....	4,948,595	.....	.....	.....	.....	.....0	.....	.....38,363	38,363	.....	.....	.....0
00-1102234.....	SAN DIEGO.....	CA.....	.....	09/17/2014....	.....	4,986,517	.....	.....	.....	.....	.....0	.....	.....20,409	20,409	.....	.....	.....0
00-1102237.....	SHERIDAN.....	CO.....	.....	10/07/2014....	.....	9,124,322	.....	.....	.....	.....	.....0	.....	.....75,168	75,168	.....	.....	.....0
00-1102245.....	BEAVERTON.....	OR.....	.....	10/16/2014....	.....	3,862,988	.....	.....	.....	.....	.....0	.....	.....22,332	22,332	.....	.....	.....0
00-1102249.....	JERICO.....	NY.....	.....	12/19/2014....	.....	10,848,643	.....	.....	.....	.....	.....0	.....	.....64,559	64,559	.....	.....	.....0
00-1102254.....	LONGMONT.....	CO.....	.....	11/06/2014....	.....	6,154,764	.....	.....	.....	.....	.....0	.....	.....51,819	51,819	.....	.....	.....0
00-1102255.....	ZEELAND.....	MI.....	.....	12/18/2014....	.....	2,271,565	.....	.....	.....	.....	.....0	.....	.....44,494	44,494	.....	.....	.....0
00-1102264.....	CHARLOTTESVILLE.....	VA.....	.....	01/12/2015....	.....	3,631,098	.....	.....	.....	.....	.....0	.....	.....43,908	43,908	.....	.....	.....0
00-1102276.....	STRONGSVILLE.....	OH.....	.....	12/23/2014....	.....	13,563,607	.....	.....	.....	.....	.....0	.....	.....165,493	165,493	.....	.....	.....0
00-1102278.....	DENVER.....	CO.....	.....	01/16/2015....	.....	5,233,849	.....	.....	.....	.....	.....0	.....	.....43,547	43,547	.....	.....	.....0
00-1102280.....	BOULDER.....	CO.....	.....	02/02/2015....	.....	8,301,212	.....	.....	.....	.....	.....0	.....	.....69,127	69,127	.....	.....	.....0
00-1102281.....	GENEVA.....	IL.....	.....	12/18/2014....	.....	14,130,000	.....	.....	.....	.....	.....0	.....	.....44,540	44,540	.....	.....	.....0
00-1102289.....	SCOTTSDALE.....	AZ.....	.....	04/29/2015....	.....	9,702,140	.....	.....	.....	.....	.....0	.....	.....48,635	48,635	.....	.....	.....0
00-1102303.....	HENDERSON.....	NV.....	.....	01/29/2015....	.....	7,439,585	.....	.....	.....	.....	.....0	.....	.....43,413	43,413	.....	.....	.....0
00-1102304.....	ORLANDO.....	FL.....	.....	02/17/2015....	.....	13,243,329	.....	.....	.....	.....	.....0	.....	.....70,317	70,317	.....	.....	.....0
00-1102305.....	SEATTLE.....	WA.....	.....	03/10/2015....	.....	14,883,856	.....	.....	.....	.....	.....0	.....	.....182,277	182,277	.....	.....	.....0
00-1102309.....	JACKSONVILLE.....	FL.....	.....	01/29/2015....	.....	14,248,699	.....	.....	.....	.....	.....0	.....	.....85,332	85,332	.....	.....	.....0
00-1102310.....	JACKSON HEIGHTS.....	NY.....	.....	03/31/2015....	.....	18,397,559	.....	.....	.....	.....	.....0	.....	.....152,482	152,482	.....	.....	.....0
00-1102315.....	ROCKVILLE.....	MD.....	.....	06/01/2015....	.....	4,620,834	.....	.....	.....	.....	.....0	.....	.....38,071	38,071	.....	.....	.....0
00-1102319.....	BIRMINGHAM.....	AL.....	.....	05/07/2015....	.....	12,217,209	.....	.....	.....	.....	.....0	.....	.....140,054	140,054	.....	.....	.....0
00-1102331.....	FREMONT.....	CA.....	.....	10/01/2015....	.....	4,006,517	.....	.....	.....	.....	.....0	.....	.....74,688	74,688	.....	.....	.....0
00-1102333.....	NASHVILLE.....	TN.....	.....	09/04/2015....	.....	12,410,505	.....	.....	.....	.....	.....0	.....	.....102,732	102,732	.....	.....	.....0
00-1102335.....	SCOTTSDALE.....	AZ.....	.....	03/31/2015....	.....	6,330,894	.....	.....	.....	.....	.....0	.....	.....39,018	39,018	.....	.....	.....0
00-1102350.....	MELVILLE.....	NY.....	.....	04/29/2015....	.....	16,312,692	.....	.....	.....	.....	.....0	.....	.....100,039	100,039	.....	.....	.....0
00-1102354.....	SAN ANTONIO.....	TX.....	.....	05/18/2015....	.....	7,408,987	.....	.....	.....	.....	.....0	.....	.....60,147	60,147	.....	.....	.....0
00-1102356.....	SAN JUAN CAPISTRANO.....	CA.....	.....	04/16/2015....	.....	10,019,802	.....	.....	.....	.....	.....0	.....	.....118,650	118,650	.....	.....	.....0
00-1102365.....	STRONGSVILLE.....	OH.....	.....	05/14/2015....	.....	16,780,288	.....	.....	.....	.....	.....0	.....	.....133,451	133,451	.....	.....	.....0
00-1102366.....	WILMINGTON.....	NC.....	.....	06/18/2015....	.....	7,303,419	.....	.....	.....	.....	.....0	.....	.....42,951	42,951	.....	.....	.....0
00-1102368.....	TORRANCE.....	CA.....	.....	10/23/2015....	.....	8,134,058	.....	.....	.....	.....	.....0	.....	.....58,440	58,440	.....	.....	.....0
00-1102370.....	CHICAGO.....	IL.....	.....	06/10/2015....	.....	11,751,224	.....	.....	.....	.....	.....0	.....	.....95,496	95,496	.....	.....	.....0
00-1102371.....	NORTH LAS VEGAS.....	NV.....	.....	05/20/2015....	.....	8,179,200	.....	.....	.....	.....	.....0	.....	.....49,553	49,553	.....	.....	.....0
00-1102380.....	SAN ANTONIO.....	TX.....	.....	05/07/2015....	.....	16,061,238	.....	.....	.....	.....	.....0	.....	.....75,729	75,729	.....	.....	.....0
00-1102394.....	ANN ARBOR.....	MI.....	.....	07/31/2015....	.....	17,762,623	.....	.....	.....	.....	.....0	.....	.....140,897	140,897	.....	.....	.....0
00-1102399.....	WEST FARGO.....	ND.....	.....	09/11/2015....	.....	7,851,457	.....	.....	.....	.....	.....0	.....	.....42,597	42,597	.....	.....	.....0
00-1102402.....	LEHI.....	UT.....	.....	08/17/2015....	.....	3,870,507	.....	.....	.....	.....	.....0	.....	.....72,553	72,553	.....	.....	.....0
00-1102405.....	MORRISVILLE.....	NC.....	.....	10/01/2015....	.....	10,041,246	.....	.....	.....	.....	.....0	.....	.....46,035	46,035	.....	.....	.....0
00-1102412.....	MADISON.....	WI.....	.....	09/29/2015....	.....	7,693,517	.....	.....	.....	.....	.....0	.....	.....42,943	42,943	.....	.....	.....0
00-1102413.....	KANSAS CITY.....	KS.....	.....	08/27/2015....	.....	6,814,823	.....	.....	.....	.....	.....0	.....	.....37,671	37,671	.....	.....	.....0
00-1102420.....	COLUMBUS.....	OH.....	.....	11/19/2015....	.....	6,768,854	.....	.....	.....	.....	.....0	.....	.....33,209	33,209	.....	.....	.....0
00-1102421.....	COLUMBUS.....	OH.....	.....	11/19/2015....	.....	1,335,438	.....	.....	.....	.....	.....0	.....	.....11,475	11,475	.....	.....	.....0

SCHEDULE B - PART 3

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

QE02.3

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102423.....	MOORE.....	OK.....	.....	11/18/2015....	.....	18,316,022	.....	.....	.....	.....	.....0	.....	89,392	89,392	.....	.....	.....0
00-1102425.....	DALLAS.....	TX.....	.....	04/04/2016....	.....	11,983,267	.....	.....	.....	.....	.....0	.....	53,454	53,454	.....	.....	.....0
00-1102426.....	DALLAS.....	TX.....	.....	11/25/2015....	.....	14,266,439	.....	.....	.....	.....	.....0	.....	65,928	65,928	.....	.....	.....0
00-1102427.....	FOLSOM.....	PA.....	.....	10/23/2015....	.....	10,522,846	.....	.....	.....	.....	.....0	.....	121,253	121,253	.....	.....	.....0
00-1102428.....	COLUMBUS.....	OH.....	..S...	11/05/2015....	.....	14,368,956	.....	.....	.....	.....	.....0	.....	158,949	158,949	.....	.....	.....0
00-1102431.....	CHANDLER.....	AZ.....	.....	09/30/2015....	.....	24,470,238	.....	.....	.....	.....	.....0	.....	116,636	116,636	.....	.....	.....0
00-1102434.....	VANCOUVER.....	WA.....	.....	10/13/2015....	.....	17,113,835	.....	.....	.....	.....	.....0	.....	132,306	132,306	.....	.....	.....0
00-1102435.....	AURORA.....	CO.....	.....	10/09/2015....	.....	4,765,077	.....	.....	.....	.....	.....0	.....	35,814	35,814	.....	.....	.....0
00-1102440.....	AMERICAN FORK.....	UT.....	.....	10/08/2015....	.....	7,049,364	.....	.....	.....	.....	.....0	.....	79,979	79,979	.....	.....	.....0
00-1102441.....	SOMERVILLE.....	MA.....	.....	12/18/2015....	.....	15,417,303	.....	.....	.....	.....	.....0	.....	108,635	108,635	.....	.....	.....0
00-1102442.....	SAN DIEGO.....	CA.....	.....	10/19/2015....	.....	3,583,534	.....	.....	.....	.....	.....0	.....	27,737	27,737	.....	.....	.....0
00-1102448.....	BELLINGHAM.....	MA.....	.....	10/01/2015....	.....	11,213,419	.....	.....	.....	.....	.....0	.....	64,288	64,288	.....	.....	.....0
00-1102449.....	SALEM.....	OR.....	.....	03/07/2016....	.....	8,567,908	.....	.....	.....	.....	.....0	.....	46,517	46,517	.....	.....	.....0
00-1102451.....	MADISON.....	WI.....	.....	12/11/2015....	.....	10,610,836	.....	.....	.....	.....	.....0	.....	53,310	53,310	.....	.....	.....0
00-1102454.....	GRANDVIEW HEIGHTS.....	OH.....	..S...	12/01/2015....	.....	18,372,218	.....	.....	.....	.....	.....0	.....	303,651	303,651	.....	.....	.....0
00-1102476.....	BOULDER.....	CO.....	.....	02/08/2016....	.....	6,979,137	.....	.....	.....	.....	.....0	.....	74,179	74,179	.....	.....	.....0
00-1102477.....	MILPITAS.....	CA.....	.....	12/14/2015....	.....	18,582,521	.....	.....	.....	.....	.....0	.....	90,841	90,841	.....	.....	.....0
00-1102478.....	MILPITAS.....	CA.....	.....	12/14/2015....	.....	15,203,881	.....	.....	.....	.....	.....0	.....	74,325	74,325	.....	.....	.....0
00-1102479.....	MURRAY.....	UT.....	.....	12/10/2015....	.....	4,927,878	.....	.....	.....	.....	.....0	.....	34,713	34,713	.....	.....	.....0
00-1102481.....	CABIN JOHN.....	MD.....	.....	02/10/2016....	.....	9,328,006	.....	.....	.....	.....	.....0	.....	64,886	64,886	.....	.....	.....0
00-1102483.....	SALT LAKE CITY.....	UT.....	.....	01/14/2016....	.....	4,596,192	.....	.....	.....	.....	.....0	.....	49,949	49,949	.....	.....	.....0
00-1102488.....	MALDEN.....	MA.....	.....	04/01/2016....	.....	36,194,336	.....	.....	.....	.....	.....0	.....	205,334	205,334	.....	.....	.....0
00-1102489.....	ST CHARLES.....	MO.....	.....	08/17/2016....	.....	14,020,239	.....	.....	.....	.....	.....0	.....	80,022	80,022	.....	.....	.....0
00-1102490.....	LOUISVILLE.....	KY.....	.....	03/09/2016....	.....	16,399,582	.....	.....	.....	.....	.....0	.....	118,499	118,499	.....	.....	.....0
00-1102491.....	MERIDIAN.....	ID.....	.....	02/01/2016....	.....	10,870,526	.....	.....	.....	.....	.....0	.....	80,159	80,159	.....	.....	.....0
00-1102493.....	RANCHO CUCAMONGA.....	CA.....	.....	02/01/2016....	.....	5,749,608	.....	.....	.....	.....	.....0	.....	60,736	60,736	.....	.....	.....0
00-1102504.....	PORTLAND.....	OR.....	.....	01/20/2016....	.....	20,838,205	.....	.....	.....	.....	.....0	.....	108,766	108,766	.....	.....	.....0
00-1102509.....	COVINGTON.....	KY.....	.....	10/12/2018....	.....	7,650,000	.....	.....	.....	.....	.....0	.....	21,498	21,498	.....	.....	.....0
00-1102511.....	WINSTON-SALEM.....	NC.....	.....	02/01/2016....	.....	21,271,303	.....	.....	.....	.....	.....0	.....	157,982	157,982	.....	.....	.....0
00-1102513.....	OCEANSIDE.....	CA.....	.....	03/28/2016....	.....	3,631,192	.....	.....	.....	.....	.....0	.....	19,775	19,775	.....	.....	.....0
00-1102520.....	MCCANDLESS.....	PA.....	.....	04/29/2016....	.....	68,114,534	.....	.....	.....	.....	.....0	.....	309,510	309,510	.....	.....	.....0
00-1102541.....	GARDEN GROVE.....	CA.....	.....	03/29/2016....	.....	7,589,396	.....	.....	.....	.....	.....0	.....	59,279	59,279	.....	.....	.....0
00-1102545.....	WESTERVILLE.....	OH.....	.....	03/17/2016....	.....	6,914,712	.....	.....	.....	.....	.....0	.....	35,911	35,911	.....	.....	.....0
00-1102551.....	BENTONVILLE.....	AR.....	.....	04/21/2016....	.....	27,577,373	.....	.....	.....	.....	.....0	.....	295,797	295,797	.....	.....	.....0
00-1102552.....	BOSTON.....	MA.....	.....	04/05/2016....	.....	29,555,798	.....	.....	.....	.....	.....0	.....	153,849	153,849	.....	.....	.....0
00-1102553.....	LEXINGTON.....	SC.....	.....	09/01/2016....	.....	5,128,277	.....	.....	.....	.....	.....0	.....	38,673	38,673	.....	.....	.....0
00-1102557.....	ROWLAND HEIGHTS.....	CA.....	.....	06/30/2016....	.....	23,993,338	.....	.....	.....	.....	.....0	.....	137,010	137,010	.....	.....	.....0
00-1102559.....	ORANGE.....	CA.....	.....	06/30/2016....	.....	2,655,573	.....	.....	.....	.....	.....0	.....	15,164	15,164	.....	.....	.....0
00-1102560.....	ANAHEIM.....	CA.....	.....	06/30/2016....	.....	5,497,503	.....	.....	.....	.....	.....0	.....	31,393	31,393	.....	.....	.....0
00-1102562.....	WESTMINSTER.....	CA.....	.....	06/30/2016....	.....	14,256,236	.....	.....	.....	.....	.....0	.....	81,408	81,408	.....	.....	.....0
00-1102564.....	COSTA MESA.....	CA.....	.....	06/30/2016....	.....	13,836,935	.....	.....	.....	.....	.....0	.....	79,013	79,013	.....	.....	.....0
00-1102567.....	LAGUNA HILLS.....	CA.....	.....	06/30/2016....	.....	7,361,063	.....	.....	.....	.....	.....0	.....	42,034	42,034	.....	.....	.....0

SCHEDULE B - PART 3

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

QE024

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102569.....	SHEPHERDSVILLE.....	KY.....	.....	04/19/2016....	.....	11,357,998	.....	.....	.....	.....	.....0	.....	123,474	123,474	.....	.....	.....0
00-1102570.....	EVERETT.....	WA.....	.....	05/03/2016....	.....	16,442,412	.....	.....	.....	.....	.....0	.....	120,007	120,007	.....	.....	.....0
00-1102572.....	SEATTLE.....	WA.....	.....	08/29/2016....	.....	11,835,437	.....	.....	.....	.....	.....0	.....	59,969	59,969	.....	.....	.....0
00-1102574.....	ATLANTA.....	GA.....	.....	07/26/2016....	.....	18,148,696	.....	.....	.....	.....	.....0	.....	84,384	84,384	.....	.....	.....0
00-1102599.....	OCONOMOWOC.....	WI.....	.....	06/01/2016....	.....	7,897,567	.....	.....	.....	.....	.....0	.....	45,866	45,866	.....	.....	.....0
00-1102612.....	EDISON.....	NJ.....	.....	08/04/2016....	.....	13,681,457	.....	.....	.....	.....	.....0	.....	148,988	148,988	.....	.....	.....0
00-1102614.....	ROGERS.....	AR.....	.....	09/01/2016....	.....	21,950,817	.....	.....	.....	.....	.....0	.....	234,306	234,306	.....	.....	.....0
00-1102617.....	CONCORD.....	NH.....	.....	06/23/2016....	.....	11,761,960	.....	.....	.....	.....	.....0	.....	65,550	65,550	.....	.....	.....0
00-1102619.....	MADISON.....	WI.....	.....	08/10/2016....	.....	7,263,934	.....	.....	.....	.....	.....0	.....	38,332	38,332	.....	.....	.....0
00-1102630.....	EVERETT.....	WA.....	.....	09/15/2016....	.....	3,324,293	.....	.....	.....	.....	.....0	.....	56,674	56,674	.....	.....	.....0
00-1102631.....	GASTONIA.....	NC.....	.....	11/22/2016....	.....	7,108,922	.....	.....	.....	.....	.....0	.....	50,812	50,812	.....	.....	.....0
00-1102634.....	WALKER.....	MI.....	.....	04/05/2017....	.....	18,082,734	.....	.....	.....	.....	.....0	.....	285,266	285,266	.....	.....	.....0
00-1102635.....	WESTPORT.....	CT.....	.....	09/26/2016....	.....	13,764,339	.....	.....	.....	.....	.....0	.....	78,307	78,307	.....	.....	.....0
00-1102636.....	OVIEDO.....	FL.....	.....	08/08/2016....	.....	12,420,602	.....	.....	.....	.....	.....0	.....	96,311	96,311	.....	.....	.....0
00-1102641.....	SAN ANTONIO.....	TX.....	.....	08/08/2016....	.....	8,858,812	.....	.....	.....	.....	.....0	.....	68,692	68,692	.....	.....	.....0
00-1102643.....	HILLSBORO.....	OR.....	.....	11/07/2016....	.....	10,117,722	.....	.....	.....	.....	.....0	.....	77,660	77,660	.....	.....	.....0
00-1102648.....	COLUMBUS.....	OH.....	.....	10/11/2016....	.....	10,783,240	.....	.....	.....	.....	.....0	.....	50,582	50,582	.....	.....	.....0
00-1102649.....	BEXLEY.....	OH.....	.....	11/23/2016....	.....	6,305,541	.....	.....	.....	.....	.....0	.....	46,024	46,024	.....	.....	.....0
00-1102653.....	CERRITOS.....	CA.....	.....	09/23/2016....	.....	6,416,810	.....	.....	.....	.....	.....0	.....	48,890	48,890	.....	.....	.....0
00-1102655.....	MOUNTAIN VIEW.....	CA.....	.....	11/14/2016....	.....	16,926,375	.....	.....	.....	.....	.....0	.....	94,654	94,654	.....	.....	.....0
00-1102656.....	EL SEGUNDO.....	CA.....	.....	12/15/2016....	.....	11,080,968	.....	.....	.....	.....	.....0	.....	83,259	83,259	.....	.....	.....0
00-1102660.....	WILDOMAR.....	CA.....	.....	05/23/2017....	.....	11,564,815	.....	.....	.....	.....	.....0	.....	80,351	80,351	.....	.....	.....0
00-1102665.....	GLASTONBURY.....	CT.....	.....	10/20/2016....	.....	17,979,503	.....	.....	.....	.....	.....0	.....	102,429	102,429	.....	.....	.....0
00-1102672.....	AMERICAN CANYON.....	CA.....	.....	10/12/2018....	.....	6,677,520	.....	.....	.....	.....	.....0	.....	51,670	51,670	.....	.....	.....0
00-1102679.....	ANN ARBOR.....	MI.....	.....	12/09/2016....	.....	4,726,854	.....	.....	.....	.....	.....0	.....	24,873	24,873	.....	.....	.....0
00-1102683.....	CHAPEL HILL.....	NC.....	.....	01/30/2017....	.....	51,564,112	.....	.....	.....	.....	.....0	.....	351,761	351,761	.....	.....	.....0
00-1102687.....	SANTA CLARA.....	CA.....	.....	09/19/2018....	.....	20,942,757	.....	.....	.....	.....	.....0	.....	86,639	86,639	.....	.....	.....0
00-1102689.....	MACON.....	GA.....	.....	02/06/2017....	.....	10,715,616	.....	.....	.....	.....	.....0	.....	51,804	51,804	.....	.....	.....0
00-1102692.....	GRANDVIEW HEIGHTS.....	OH.....	..S..	02/01/2017....	.....	34,319,904	.....	.....	.....	.....	.....0	.....	291,791	291,791	.....	.....	.....0
00-1102693.....	WEST CHESTER.....	PA.....	.....	03/06/2017....	.....	35,970,587	.....	.....	.....	.....	.....0	.....	160,999	160,999	.....	.....	.....0
00-1102704.....	SEATTLE.....	WA.....	.....	04/06/2017....	.....	4,493,329	.....	.....	.....	.....	.....0	.....	26,825	26,825	.....	.....	.....0
00-1102712.....	VALENCIA.....	CA.....	.....	05/15/2017....	.....	3,629,550	.....	.....	.....	.....	.....0	.....	18,017	18,017	.....	.....	.....0
00-1102719.....	KENT.....	WA.....	.....	04/13/2017....	.....	8,942,083	.....	.....	.....	.....	.....0	.....	139,134	139,134	.....	.....	.....0
00-1102720.....	BILLERICA.....	MA.....	.....	05/01/2017....	.....	2,910,948	.....	.....	.....	.....	.....0	.....	19,616	19,616	.....	.....	.....0
00-1102721.....	BROOKLYN.....	NY.....	.....	06/01/2017....	.....	12,826,424	.....	.....	.....	.....	.....0	.....	124,333	124,333	.....	.....	.....0
00-1102727.....	CHARLESTON.....	SC.....	.....	05/22/2017....	.....	16,253,050	.....	.....	.....	.....	.....0	.....	158,464	158,464	.....	.....	.....0
00-1102728.....	GREENVILLE.....	SC.....	.....	10/12/2018....	.....	4,337,812	.....	.....	.....	.....	.....0	.....	27,890	27,890	.....	.....	.....0
00-1102740.....	MEMPHIS.....	TN.....	.....	08/16/2017....	.....	14,051,961	.....	.....	.....	.....	.....0	.....	110,557	110,557	.....	.....	.....0
00-1102753.....	ENCINITAS.....	CA.....	.....	06/23/2017....	.....	6,150,542	.....	.....	.....	.....	.....0	.....	27,340	27,340	.....	.....	.....0
00-1102754.....	SAN DIEGO.....	CA.....	.....	07/18/2017....	.....	9,580,691	.....	.....	.....	.....	.....0	.....	47,311	47,311	.....	.....	.....0
00-1102756.....	MADISON.....	WI.....	.....	07/10/2017....	.....	10,931,745	.....	.....	.....	.....	.....0	.....	51,834	51,834	.....	.....	.....0

SCHEDULE B - PART 3

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

QE02.5

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102757.....	BALTIMORE.....	MD.....	.....	08/08/2017....	.....	10,020,993	.....	.....	.....	.....	.....0	.....	56,211	56,211	.....	.....	.....0
00-1102761.....	RICHMOND.....	VA.....	.....	07/19/2017....	.....	12,685,071	.....	.....	.....	.....	.....0	.....	63,661	63,661	.....	.....	.....0
00-1102762.....	ODESSA.....	FL.....	.....	07/14/2017....	.....	12,302,346	.....	.....	.....	.....	.....0	.....	74,087	74,087	.....	.....	.....0
00-1102764.....	MYRTLE BEACH.....	SC.....	.....	07/07/2017....	.....	15,726,019	.....	.....	.....	.....	.....0	.....	76,162	76,162	.....	.....	.....0
00-1102766.....	PLACENTIA.....	CA.....	.....	07/27/2017....	.....	3,777,518	.....	.....	.....	.....	.....0	.....	17,053	17,053	.....	.....	.....0
00-1102767.....	KALAMAZOO.....	MI.....	.....	07/20/2017....	.....	6,822,691	.....	.....	.....	.....	.....0	.....	76,684	76,684	.....	.....	.....0
00-1102768.....	PLACENTIA.....	CA.....	.....	07/27/2017....	.....	6,859,178	.....	.....	.....	.....	.....0	.....	30,964	30,964	.....	.....	.....0
00-1102772.....	NORTHBROOK.....	IL.....	.....	08/10/2017....	.....	23,034,397	.....	.....	.....	.....	.....0	.....	228,882	228,882	.....	.....	.....0
00-1102773.....	IRMO.....	SC.....	.....	07/26/2017....	.....	10,038,257	.....	.....	.....	.....	.....0	.....	68,936	68,936	.....	.....	.....0
00-1102774.....	VERNON.....	CA.....	.....	06/30/2017....	.....	14,790,180	.....	.....	.....	.....	.....0	.....	77,142	77,142	.....	.....	.....0
00-1102779.....	FAIRFAX.....	VA.....	.....	08/25/2017....	.....	7,579,619	.....	.....	.....	.....	.....0	.....	49,277	49,277	.....	.....	.....0
00-1102786.....	MARYSVILLE.....	WA.....	.....	01/10/2018....	.....	22,417,995	.....	.....	.....	.....	.....0	.....	209,380	209,380	.....	.....	.....0
00-1102787.....	SANTA ANA.....	CA.....	.....	10/12/2018....	.....	6,641,680	.....	.....	.....	.....	.....0	.....	100,242	100,242	.....	.....	.....0
00-1102789.....	EAST RUTHERFORD.....	NJ.....	.....	09/18/2017....	.....	12,087,072	.....	.....	.....	.....	.....0	.....	111,170	111,170	.....	.....	.....0
00-1102792.....	WOODSTOCK.....	GA.....	.....	10/12/2017....	.....	21,284,134	.....	.....	.....	.....	.....0	.....	90,836	90,836	.....	.....	.....0
00-1102794.....	TULSA.....	OK.....	.....	10/30/2017....	.....	11,140,627	.....	.....	.....	.....	.....0	.....	107,901	107,901	.....	.....	.....0
00-1102796.....	OVERLAND PARK.....	KS.....	.....	11/07/2017....	.....	26,107,981	.....	.....	.....	.....	.....0	.....	228,740	228,740	.....	.....	.....0
00-1102797.....	REDMOND.....	WA.....	.....	09/08/2017....	.....	9,980,058	.....	.....	.....	.....	.....0	.....	147,957	147,957	.....	.....	.....0
00-1102799.....	EUGENE.....	OR.....	.....	10/26/2017....	.....	4,572,180	.....	.....	.....	.....	.....0	.....	22,352	22,352	.....	.....	.....0
00-1102800.....	FORT MILL.....	SC.....	.....	09/22/2017....	.....	8,502,734	.....	.....	.....	.....	.....0	.....	59,945	59,945	.....	.....	.....0
00-1102803.....	NASHVILLE.....	TN.....	.....	11/27/2017....	.....	13,291,010	.....	.....	.....	.....	.....0	.....	92,344	92,344	.....	.....	.....0
00-1102808.....	WILLIAMSVILLE.....	NY.....	.....	12/01/2017....	.....	8,292,788	.....	.....	.....	.....	.....0	.....	53,204	53,204	.....	.....	.....0
00-1102809.....	CHICAGO.....	IL.....	.....	11/01/2017....	.....	39,940,810	.....	.....	.....	.....	.....0	.....	178,712	178,712	.....	.....	.....0
00-1102823.....	PORTSMOUTH.....	NH.....	.....	12/22/2017....	.....	11,000,000	.....	.....	.....	.....	.....0	.....	30,913	30,913	.....	.....	.....0
00-1102825.....	NAPLES.....	FL.....	.....	12/05/2017....	.....	9,532,702	.....	.....	.....	.....	.....0	.....	63,597	63,597	.....	.....	.....0
00-1102827.....	BURIEN.....	WA.....	.....	12/18/2017....	.....	10,242,515	.....	.....	.....	.....	.....0	.....	100,090	100,090	.....	.....	.....0
00-1102828.....	MODESTO.....	CA.....	.....	02/01/2018....	.....	3,826,530	.....	.....	.....	.....	.....0	.....	24,695	24,695	.....	.....	.....0
00-1102829.....	MODESTO.....	CA.....	.....	02/01/2018....	.....	3,348,214	.....	.....	.....	.....	.....0	.....	21,608	21,608	.....	.....	.....0
00-1102830.....	SAN DIEGO.....	CA.....	.....	02/23/2018....	.....	7,350,701	.....	.....	.....	.....	.....0	.....	36,955	36,955	.....	.....	.....0
00-1102832.....	MONROE.....	WA.....	.....	01/04/2018....	.....	16,012,628	.....	.....	.....	.....	.....0	.....	104,852	104,852	.....	.....	.....0
00-1102833.....	BEAVERTON.....	OR.....	.....	03/05/2018....	.....	10,266,096	.....	.....	.....	.....	.....0	.....	60,264	60,264	.....	.....	.....0
00-1102837.....	KENT.....	WA.....	.....	03/06/2018....	.....	41,969,568	.....	.....	.....	.....	.....0	.....	202,221	202,221	.....	.....	.....0
00-1102839.....	JACKSONVILLE.....	FL.....	.....	01/09/2018....	.....	30,474,081	.....	.....	.....	.....	.....0	.....	149,223	149,223	.....	.....	.....0
00-1102840.....	TONAWANDA.....	NY.....	.....	02/07/2018....	.....	5,807,446	.....	.....	.....	.....	.....0	.....	28,580	28,580	.....	.....	.....0
00-1102852.....	BALA CYNWYD.....	PA.....	.....	04/06/2018....	.....	14,196,677	.....	.....	.....	.....	.....0	.....	131,512	131,512	.....	.....	.....0
00-1102855.....	SAN DIEGO.....	CA.....	.....	03/09/2018....	.....	3,701,222	.....	.....	.....	.....	.....0	.....	23,245	23,245	.....	.....	.....0
00-1102856.....	CAMBRIDGE.....	MA.....	.....	05/23/2018....	.....	11,897,586	.....	.....	.....	.....	.....0	.....	52,002	52,002	.....	.....	.....0
00-1102863.....	ONTARIO.....	CA.....	.....	10/12/2018....	.....	4,184,976	.....	.....	.....	.....	.....0	.....	18,889	18,889	.....	.....	.....0
00-1102866.....	NORWALK.....	CA.....	.....	05/10/2018....	.....	14,470,746	.....	.....	.....	.....	.....0	.....	91,451	91,451	.....	.....	.....0
00-1102867.....	SEATTLE.....	WA.....	.....	04/11/2018....	.....	8,412,375	.....	.....	.....	.....	.....0	.....	38,226	38,226	.....	.....	.....0
00-1102871.....	SALEM.....	OR.....	.....	07/16/2018....	.....	9,198,752	.....	.....	.....	.....	.....0	.....	38,914	38,914	.....	.....	.....0
00-1102872.....	CHICAGO.....	IL.....	.....	04/13/2018....	.....	9,510,086	.....	.....	.....	.....	.....0	.....	80,816	80,816	.....	.....	.....0

SCHEDULE B - PART 3

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

QE02.6

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
00-1102874.....	HOLLAND.....	MI.....	.....	05/15/2018....	.....	8,329,266	.....	.....	.....	.....	.....0	.....	115,877	115,877	.....	.....	.....0
00-1102876.....	GOLETA.....	CA.....	.....	05/17/2018....	.....	19,950,785	.....	.....	.....	.....	.....0	.....	181,218	181,218	.....	.....	.....0
00-1102879.....	MARLTON.....	NJ.....	.....	06/26/2018....	.....	19,339,290	.....	.....	.....	.....	.....0	.....	120,724	120,724	.....	.....	.....0
00-1102880.....	NORTH HOLLYWOOD.....	CA.....	.....	06/22/2018....	.....	7,646,006	.....	.....	.....	.....	.....0	.....	32,851	32,851	.....	.....	.....0
00-1102882.....	HILL AIR FORCE BASE.....	UT.....	.....	07/06/2018....	.....	14,579,963	.....	.....	.....	.....	.....0	.....	81,871	81,871	.....	.....	.....0
00-1102883.....	DALLAS.....	TX.....	.....	05/29/2018....	.....	10,563,110	.....	.....	.....	.....	.....0	.....	66,846	66,846	.....	.....	.....0
00-1102887.....	COLORADO SPRINGS.....	CO.....	.....	06/29/2018....	.....	26,918,643	.....	.....	.....	.....	.....0	.....	124,405	124,405	.....	.....	.....0
00-1102888.....	WARMINSTER.....	PA.....	.....	06/25/2018....	.....	14,304,583	.....	.....	.....	.....	.....0	.....	127,118	127,118	.....	.....	.....0
00-1102892.....	SALT LAKE CITY.....	UT.....	.....	06/26/2018....	.....	34,055,214	.....	.....	.....	.....	.....0	.....	172,759	172,759	.....	.....	.....0
00-1102893.....	INDIANAPOLIS.....	IN.....	.....	08/14/2018....	.....	6,820,438	.....	.....	.....	.....	.....0	.....	37,168	37,168	.....	.....	.....0
00-1102894.....	MOORESVILLE.....	NC.....	.....	07/06/2018....	.....	13,114,492	.....	.....	.....	.....	.....0	.....	79,658	79,658	.....	.....	.....0
00-1102897.....	OMAHA.....	NE.....	.....	07/26/2018....	.....	7,671,105	.....	.....	.....	.....	.....0	.....	44,531	44,531	.....	.....	.....0
00-1102901.....	MECHANICSBURG.....	PA.....	.....	12/17/2018....	.....	20,000,000	.....	.....	.....	.....	.....0	.....	53,156	53,156	.....	.....	.....0
00-1102902.....	BURLINGTON.....	MA.....	.....	08/06/2018....	.....	29,155,072	.....	.....	.....	.....	.....0	.....	174,649	174,649	.....	.....	.....0
00-1102909.....	MARLTON.....	NJ.....	.....	09/06/2018....	.....	7,785,015	.....	.....	.....	.....	.....0	.....	47,469	47,469	.....	.....	.....0
00-1102911.....	TAMPA.....	FL.....	.....	09/05/2018....	.....	24,521,004	.....	.....	.....	.....	.....0	.....	105,889	105,889	.....	.....	.....0
00-1102913.....	STOUGHTON.....	MA.....	.....	09/20/2018....	.....	12,459,242	.....	.....	.....	.....	.....0	.....	62,311	62,311	.....	.....	.....0
00-1102914.....	PATCHOGUE.....	NY.....	.....	10/12/2018....	.....	14,630,028	.....	.....	.....	.....	.....0	.....	87,861	87,861	.....	.....	.....0
00-1102917.....	PORTLAND.....	OR.....	.....	09/27/2018....	.....	15,476,182	.....	.....	.....	.....	.....0	.....	71,565	71,565	.....	.....	.....0
00-1102918.....	DENVER.....	CO.....	.....	08/31/2018....	.....	16,576,039	.....	.....	.....	.....	.....0	.....	87,602	87,602	.....	.....	.....0
00-1102919.....	CULVER CITY.....	CA.....	.....	09/21/2018....	.....	6,622,253	.....	.....	.....	.....	.....0	.....	28,254	28,254	.....	.....	.....0
00-1102922.....	SAVANNAH.....	GA.....	.....	11/30/2018....	.....	16,657,368	.....	.....	.....	.....	.....0	.....	216,504	216,504	.....	.....	.....0
00-1102926.....	CERRITOS.....	CA.....	.....	02/01/2019....	.....	7,988,592	.....	.....	.....	.....	.....0	.....	34,216	34,216	.....	.....	.....0
00-1102927.....	SANTA ANA.....	CA.....	.....	02/01/2019....	.....	9,862,459	.....	.....	.....	.....	.....0	.....	42,242	42,242	.....	.....	.....0
00-1102928.....	LAKE FOREST.....	CA.....	.....	03/18/2019....	.....	5,933,986	.....	.....	.....	.....	.....0	.....	25,250	25,250	.....	.....	.....0
00-1102930.....	REDONDO BEACH.....	CA.....	.....	06/12/2019....	.....	6,952,125	.....	.....	.....	.....	.....0	.....	29,141	29,141	.....	.....	.....0
00-1102931.....	BUENA PARK.....	CA.....	.....	10/23/2018....	.....	17,675,253	.....	.....	.....	.....	.....0	.....	77,126	77,126	.....	.....	.....0
00-1102933.....	DOYLESTOWN.....	PA.....	.....	12/19/2018....	.....	4,228,328	.....	.....	.....	.....	.....0	.....	34,119	34,119	.....	.....	.....0
00-1102934.....	MONTGOMERYVILLE.....	PA.....	.....	12/19/2018....	.....	3,766,614	.....	.....	.....	.....	.....0	.....	30,393	30,393	.....	.....	.....0
00-1102936.....	SENECA.....	SC.....	.....	12/21/2018....	.....	7,111,661	.....	.....	.....	.....	.....0	.....	38,822	38,822	.....	.....	.....0
00-1102942.....	NEW YORK.....	NY.....	.....	12/12/2018....	.....	18,721,048	.....	.....	.....	.....	.....0	.....	78,106	78,106	.....	.....	.....0
00-1102945.....	COCONUT CREEK.....	FL.....	.....	02/28/2019....	.....	14,816,621	.....	.....	.....	.....	.....0	.....	62,484	62,484	.....	.....	.....0
00-1102950.....	RICHMOND.....	VA.....	.....	01/17/2019....	.....	17,678,793	.....	.....	.....	.....	.....0	.....	98,841	98,841	.....	.....	.....0
00-1102953.....	ORLANDO.....	FL.....	.....	03/18/2019....	.....	23,637,964	.....	.....	.....	.....	.....0	.....	138,457	138,457	.....	.....	.....0
00-1102956.....	WALL TOWNSHIP.....	NJ.....	.....	02/28/2019....	.....	16,959,235	.....	.....	.....	.....	.....0	.....	99,050	99,050	.....	.....	.....0
00-1102963.....	MIDLAND.....	TX.....	.....	07/31/2019....	.....	29,670,819	.....	.....	.....	.....	.....0	.....	249,770	249,770	.....	.....	.....0
00-1102965.....	COLORADO SPRINGS.....	CO.....	.....	02/28/2019....	.....	31,608,096	.....	.....	.....	.....	.....0	.....	133,530	133,530	.....	.....	.....0
00-1102969.....	AMERICAN FORK.....	UT.....	.....	02/26/2019....	.....	19,170,839	.....	.....	.....	.....	.....0	.....	112,124	112,124	.....	.....	.....0
00-1102971.....	ATLANTA.....	GA.....	.....	04/12/2019....	.....	21,709,305	.....	.....	.....	.....	.....0	.....	126,818	126,818	.....	.....	.....0
00-1102972.....	TAYLORTOWN.....	NC.....	.....	04/11/2019....	.....	9,674,907	.....	.....	.....	.....	.....0	.....	54,627	54,627	.....	.....	.....0
00-1102979.....	WINTER PARK.....	FL.....	.....	05/15/2019....	.....	18,105,748	.....	.....	.....	.....	.....0	.....	73,364	73,364	.....	.....	.....0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102986.....	PINEY FLATS.....	TN.....	.....	05/29/2019....	.....	19,437,697	.....	.....	.....	.....	.....0	.....	82,464	82,464	.....	.....	.....0
00-1102987.....	LONG BEACH.....	CA.....	.....	04/19/2019....	.....	15,486,230	.....	.....	.....	.....	.....0	.....	93,178	93,178	.....	.....	.....0
00-1102990.....	BOSTON.....	MA.....	.....	06/06/2019....	.....	4,894,836	.....	.....	.....	.....	.....0	.....	63,869	63,869	.....	.....	.....0
00-1102993.....	DELTONA.....	FL.....	.....	08/16/2019....	.....	6,288,918	.....	.....	.....	.....	.....0	.....	36,460	36,460	.....	.....	.....0
00-1102994.....	TAMPA.....	FL.....	.....	06/07/2019....	.....	19,863,460	.....	.....	.....	.....	.....0	.....	83,115	83,115	.....	.....	.....0
00-1103001.....	VANCOUVER.....	WA.....	.....	06/13/2019....	.....	1,977,878	.....	.....	.....	.....	.....0	.....	13,496	13,496	.....	.....	.....0
00-1103004.....	TAYLORTOWN.....	NC.....	.....	08/06/2019....	.....	3,877,939	.....	.....	.....	.....	.....0	.....	22,304	22,304	.....	.....	.....0
00-1103006.....	FREDERICK.....	MD.....	.....	11/12/2019....	.....	28,500,000	.....	.....	.....	.....	.....0	.....	163,524	163,524	.....	.....	.....0
00-1103007.....	LOVELAND.....	OH.....	.....	07/31/2019....	.....	10,937,850	.....	.....	.....	.....	.....0	.....	47,178	47,178	.....	.....	.....0
00-1103010.....	LAKE FOREST.....	CA.....	.....	06/17/2019....	.....	5,063,144	.....	.....	.....	.....	.....0	.....	22,411	22,411	.....	.....	.....0
00-1103012.....	RANDOLPH.....	MA.....	.....	07/01/2019....	.....	5,262,637	.....	.....	.....	.....	.....0	.....	22,730	22,730	.....	.....	.....0
00-1103024.....	WOOD_DALE.....	IL.....	.....	08/29/2019....	.....	8,262,840	.....	.....	.....	.....	.....0	.....	37,516	37,516	.....	.....	.....0
00-1103025.....	SARATOGA SPRINGS.....	UT.....	.....	07/17/2019....	.....	15,084,018	.....	.....	.....	.....	.....0	.....	88,049	88,049	.....	.....	.....0
00-1103026.....	WAYNE.....	PA.....	.....	07/01/2019....	.....	24,805,530	.....	.....	.....	.....	.....0	.....	118,088	118,088	.....	.....	.....0
00-1103029.....	CHARLOTTE.....	NC.....	.....	01/27/2020....	.....	.....	.....	.....	.....	.....	.....0	.....	31,966	31,966	.....	.....	.....0
00-1103041.....	PACE.....	FL.....	.....	09/12/2019....	.....	14,505,792	.....	.....	.....	.....	.....0	.....	66,825	66,825	.....	.....	.....0
00-1103044.....	SANDY.....	OR.....	.....	10/15/2019....	.....	10,983,344	.....	.....	.....	.....	.....0	.....	50,277	50,277	.....	.....	.....0
00-1103047.....	CORAL GABLES.....	FL.....	.....	09/09/2019....	.....	9,944,146	.....	.....	.....	.....	.....0	.....	84,446	84,446	.....	.....	.....0
00-1103051.....	WARRENVILLE.....	IL.....	.....	11/14/2019....	.....	10,000,000	.....	.....	.....	.....	.....0	.....	171,083	171,083	.....	.....	.....0
00-1103052.....	SALT LAKE CITY.....	UT.....	.....	12/13/2019....	.....	5,400,000	.....	.....	.....	.....	.....0	.....	16,407	16,407	.....	.....	.....0
00-1103058.....	KIRKLAND.....	WA.....	.....	12/19/2019....	.....	7,500,000	.....	.....	.....	.....	.....0	.....	64,863	64,863	.....	.....	.....0
00-1103074.....	ST PAUL.....	MN.....	.....	11/08/2019....	.....	7,200,000	.....	.....	.....	.....	.....0	.....	45,910	45,910	.....	.....	.....0
00-1103078.....	PHILADELPHIA.....	PA.....	.....	11/18/2019....	.....	4,000,000	.....	.....	.....	.....	.....0	.....	69,508	69,508	.....	.....	.....0
00-1103083.....	ZEELAND.....	MI.....	.....	10/30/2019....	.....	898,868	.....	.....	.....	.....	.....0	.....	3,424	3,424	.....	.....	.....0
00-1103085.....	TAMPA.....	FL.....	.....	10/17/2019....	.....	31,448,402	.....	.....	.....	.....	.....0	.....	155,641	155,641	.....	.....	.....0
00-1103086.....	TALLMADGE TOWNSHIP.....	MI.....	.....	12/06/2019....	.....	11,500,000	.....	.....	.....	.....	.....0	.....	35,249	35,249	.....	.....	.....0
00-1103095.....	CERRITOS.....	CA.....	.....	01/29/2020....	.....	.....	.....	.....	.....	.....	.....0	.....	16,448	16,448	.....	.....	.....0
00-1103112.....	NEW YORK.....	NY.....	.....	01/30/2020....	.....	.....	.....	.....	.....	.....	.....0	.....	39,690	39,690	.....	.....	.....0
99-0000069.....	HACKENSACK.....	NJ.....	.....	02/26/2018....	.....	8,000,000	.....	.....	.....	(660,000)	(660,000)	.....	220,000	220,000	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						3,234,160,465	0	0	0	(660,000)	(660,000)	0	22,903,708	22,903,708	0	0	0
0599999. Total Mortgages.....						3,239,130,924	0	0	0	(660,000)	(660,000)	0	27,874,166	27,874,166	0	0	0

QE02.7

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying 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	.....	.....345,437	.....	.....2,124,904	0.200
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE....	GSO Capital Partners LP.....	.....	06/03/2016....	2	.....	.....714,450	.....	.....4,880,045	0.150
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX..	Intermediate Capital Group.....	.....	03/22/2018....	2	.....	.....3,894,759	.....	.....506,030	0.460
	ICG SDP Fund 4B.....	Grand Duchy.....	LUX..	Intermediate Capital Group.....	.....	03/31/2020....	2	6,600,000	.....	.....	.....8,400,000	0.370
	Newstone Capital Partners IV, L.P.....	Dallas.....	TX....	Newstone Capital Partners.....	.....	06/02/2019....	2	.....	.....1,442,007	.....	.....8,388,160	1.000
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA....	Vista Credit Opportunities Managment.....	.....	06/01/2016....	2	.....	.....134,930	.....	.....1,737,026	1.000
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE....	Vista Credit Opportunities Management.....	.....	05/10/2017....	2	.....	.....222,790	.....	.....1,020,676	0.420
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated.....								6,600,000	6,754,373	0	27,056,841	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
QE03	BIF IV Renewable Sidecar-B, LP.....	Toronto.....	CAN..	Brookfield Asset Management Inc.....	.....	03/20/2020....	3	547,405	.....	.....	.....4,452,595	0.500
	Brookfield Infrastructure Fund IV-B, LP.....	Toronto.....	CAN..	Brookfield Asset Management Inc.....	.....	11/05/2019....	3	1,338,662	.....	.....	.....5,520,950	0.050
	Clearlake Capital Partners V.....	Santa Monica.....	CA....	Clearlake Capital.....	.....	12/05/2017....	3	126,472	.....	.....	.....689,578	0.060
	Dyal Capital Partners III.....	New York.....	NY....	NB Dyal Associates III, LP.....	.....	09/30/2016....	3	105,301	.....	.....	.....4,576,419	0.140
	Fundamental Partners III, L.P.....	Wilmington.....	DE....	Fundamental Advisors.....	.....	05/18/2017....	3	1,409,870	.....	.....	.....587,443	0.700
	Global Infrastructure Partners IV-A/B, LP.....	New York.....	NY....	Global Infrastructure Partners.....	.....	10/23/2019....	3	63,473	.....	.....	.....10,666,386	0.050
	ICG Europe VII.....	St Helier.....	JEY..	Intermediate Capital Group.....	.....	08/24/2018....	2	367,120	.....	.....	.....3,711,655	0.120
	Peppertree Capital Fund VII, LP.....	Wilmington.....	DE....	Peppertree Capital Management.....	.....	11/28/2018....	3	750,000	.....	.....	.....900,000	2.000
	Peppertree Capital Fund VIII, L.P.....	Chagrin Falls.....	OH....	Peppertree Capital Management.....	.....	01/27/2020....	3	1,404,000	.....	.....	.....7,596,000	0.900
	TPG Healthcare Partners, L.P.....	Fort Worth.....	TX....	TPG Partners.....	.....	10/01/2019....	3	3,740	.....	.....	.....970,522	0.040
	TPG Partners VIII, L.P.....	Fort Worth.....	TX....	TPG Partners.....	.....	10/01/2019....	3	28,314	.....	.....	.....565,639	0.010
	Vista Equity Partners Fund VII, L.P.....	Austin.....	TX....	Vista Equity Partners, LLC.....	.....	01/24/2019....	3	29,005	.....	.....	.....2,960,728	0.030
	Whitehorse Liquidity Partners III LP.....	Wilmington.....	DE....	Whitehorse Liquidity Partners Inc.....	.....	10/30/2019....	3	852,203	.....	.....	.....2,799,440	0.310
	Yukon Capital Partners III, LP.....	Minneapolis.....	MN....	Yukon Partners.....	.....	07/18/2017....	2	320,985	.....	.....	.....2,357,763	1.270
	ZMC III, L.P.....	New York.....	NY....	Zelnick Media Capital LLC.....	.....	01/03/2020....	3	14,781	.....	.....	.....1,699,505	0.230
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								1,966,186	5,395,145	0	50,054,623	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Almanac Realty Securities VIII, L.P.....	Dover.....	DE....	Almanac Realty Partners.....	.....	12/21/2018....	.....	.....	.....314,497	.....	.....13,237,596	0.750
	Bell Institutional Fund VII, L.P.....	Dover.....	DE....	Bell Partners.....	.....	10/30/2019....	.....	.....757,559	.....	.....	.....7,237,441	1.000
	Crow Holdings Multi-Family Build-To-Hold Fund, LP.....	Dover.....	DE....	Crow Holdings Capital Partners, LLC.....	.....	06/25/2019....	.....	.....2,196,865	.....	.....	.....2,803,135	5.360
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE....	Crow Holdings Capital Partners, LLC.....	.....	05/01/2015....	.....	.....17,507	.....	.....	.....1,020,860	0.670
	Crow Holdings Retail Fund II, L.P.....	Dover.....	DE....	Crow Holdings Capital Partners, LLC.....	.....	10/21/2016....	.....	.....327,703	.....	.....	.....3,020,295	2.250
	Dermody Properties Industrial Fund II, LP.....	Dover.....	DE....	Dermody GP II, LLC.....	.....	12/27/2018....	.....	.....4,117,566	.....	.....	.....4,833,125	2.420
	DivcoWest Fund V, L.P.....	Dover.....	DE....	DivcoWest Fund V GP, L.P.....	.....	06/23/2017....	.....	.....79,986	.....	.....	.....1,598,892	0.320
	Dominion Arms SP LLC.....	Norfolk.....	VA....	Dominion Arms SP MM LLC.....	.....	12/12/2018....	.....	.....(56,250)	.....	-	.....	.....12.380
	GEM Realty Fund VI, LP.....	Wilmington.....	DE....	GEM Capital, LP.....	.....	04/15/2016....	.....	.....1,186,500	.....	.....	.....8,387,565	1.200
	Harrison Street Real Estate Partners VII, L.P.....	Dover.....	DE....	Harrison Street.....	.....	03/12/2019....	.....	.....594,581	.....	.....	.....7,361,691	0.770
	Helios Infracore LLC.....	Washington.....	DC....	Sol Systems LLC.....	.....	12/22/2017....	.....	.....274,224	.....	.....	.....9,095,506	6.500
	HSREP VI Co-Investment 3, L.P.....	Dover.....	DE....	Harrison Street.....	.....	05/02/2018....	.....	.....67,368	.....	.....	.....251,228	5.650
	HSREP VII Co-Investment, L.P.....	New York.....	NY....	Harrison Street.....	.....	05/02/2019....	.....	.....70,423	.....	.....	.....1,768,425	1.410

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Madison Realty Capital Debt Fund IV, LP.....	Dover.....	DE....	Madison Realty Capital.....	.....	04/22/2019....	.....	.....	.....440,141.....	.....	.....3,319,222.....	0.890.....
	Madison Realty Capital Debt Fund V, LP.....	Dover.....	DE....	Madison Realty Capital.....	.....	03/27/2020....	.....	.....1,000,327.....	.....	.....	.....8,999,673.....	0.590.....
	US Government Building Open-End Feeder 1, LP.....	San Antonio.....	TX....	USAA Equity Advisors.....	.....	03/01/2019....	.....	.....	.....149,267.....	- .....	.....	.....1.440.....
	US Regional Logistics Program II, L.P.....	Dover.....	DE....	US RLP GP, LLC.....	.....	01/12/2018....	.....	.....	.....600,000.....	.....	.....6,700,000.....	10.000.....
	US Regional Logistics Program, L.P.....	Dover.....	DE....	US RLP GP, LLC.....	.....	10/18/2016....	.....	.....	.....666,667.....	.....	.....3,805,034.....	6.670.....
	Walton Street Real Estate Fund VIII, LP.....	Wilmington.....	DE....	Walton Street Capital, LLC.....	.....	05/18/2016....	.....	.....	.....790,331.....	.....	.....7,026,759.....	1.000.....
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE....	Waterton Venture XIII GP, LLC.....	.....	11/03/2017....	.....	.....	.....92,635.....	.....	.....2,102,930.....	0.670.....
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								1,000,327.....	12,687,570.....	0.....	92,569,377.....	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated												
	Nationwide SBL, LLC.....	Columbus.....	OH...	Nationwide Life and Annuity Insurance Company.....	.....	10/31/2018....	.....	.....	.....4,000,000.....	.....	- .....	.....100.000.....
2699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....								0.....	4,000,000.....	0.....	0.....	XXX.....
Collateral Loans - Unaffiliated												
	Smart Collateralized Loan_48117796780.....	Chagrin Falls.....	OH...	Nationwide Life and Annuity Insurance Company.....	.....	12/14/2018....	.....	.....	.....2,149.....	.....	.....118,153.....	.....
	Smart Collateralized Loan_5500001033.....	Cincinnati.....	OH...	Nationwide Life and Annuity Insurance Company.....	.....	12/14/2018....	.....	.....	.....630.....	.....	.....	.....
2999999. Total - Collateral Loans - Unaffiliated.....								0.....	2,779.....	0.....	118,153.....	XXX.....
4899999. Subtotal - Unaffiliated.....								9,566,513.....	24,839,867.....	0.....	169,798,994.....	XXX.....
4999999. Subtotal - Affiliated.....								0.....	4,000,000.....	0.....	0.....	XXX.....
5099999. Totals.....								9,566,513.....	28,839,867.....	0.....	169,798,994.....	XXX.....

QE03.1

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE..	Disposition.....	06/03/2016	03/30/2020	295,589	.....	.....	.....	.....	.....0.....	.....	.....295,589	295,589	.....	.....	.....0.....	.....
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE..	Disposition.....	06/03/2016	03/19/2020	177,020	.....	.....	.....	.....	.....0.....	.....	.....177,020	177,020	.....	.....	.....0.....	.....
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX	Disposition.....	03/22/2018	03/31/2020	613,597	.....	.....	.....	.....	.....0.....	.....	.....613,597	613,597	.....	.....	.....0.....	.....
	Newstone Capital Partners III, LP.....	Wilmington.....	DE..	Disposition.....	09/20/2016	01/13/2020	15,026	.....	.....	.....	.....	.....0.....	.....	.....15,026	15,026	.....	.....	.....0.....	.....
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA..	Disposition.....	06/01/2016	03/24/2020	171,099	.....	.....	.....	.....	.....0.....	.....	.....171,099	171,099	.....	.....	.....0.....	.....
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE..	Disposition.....	05/10/2017	03/24/2020	138,712	.....	.....	.....	.....	.....0.....	.....	.....138,712	138,712	.....	.....	.....0.....	.....
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated.....							1,411,043	0.....	0.....	0.....	0.....	0.....	0.....	1,411,043	1,411,043	0.....	0.....	0.....	0.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	BIF IV Renewable Sidecar-B, LP.....	Toronto.....	CAN	Disposition.....	03/20/2020	03/20/2020	3,304	.....	.....	.....	.....	.....0.....	.....	.....3,304	3,304	- .....	.....	.....0.....	.....
	Brookfield Infrastructure Fund IV-B, LP.....	Toronto.....	CAN	Disposition.....	11/05/2019	03/20/2020	575,746	.....	.....	.....	.....	.....0.....	.....	.....575,746	575,746	- .....	.....	.....0.....	.....

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Clearlake Capital Partners V.....	Santa Monica.....	CA..	Disposition.....	12/05/2017	03/03/2020	147,337	.....	.....	.....	.....	.....0	.....	.....147,337	147,337	- .....	.....	.....0	.....
	ICG Europe VII.....	St Helier.....	JEY	Disposition.....	08/24/2018	03/16/2020	6,233	.....	.....	.....	.....	.....0	.....	.....6,233	6,204	(29)	.....	.....(29)	.....
	Vista Equity Partners Fund VII, L.P.....	Austin.....	TX..	Disposition.....	01/24/2019	01/14/2020	185	.....	.....	.....	.....	.....0	.....	.....185	185	- .....	.....	.....0	.....
	Whitehorse Liquidity Partners III LP.....	Wilmington.....	DE..	Disposition.....	10/30/2019	03/27/2020	342,139	.....	.....	.....	.....	.....0	.....	.....342,139	342,139	- .....	.....	.....0	.....
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							1,074,944	0	0	0	0	0	0	1,074,944	1,074,915	(29)	0	(29)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE..	Disposition.....	05/01/2015	03/27/2020	462,556	.....	.....	.....	.....	.....0	.....	.....462,556	462,556	.....	.....	.....0	.....
	DivcoWest Fund V, L.P.....	Dover.....	DE..	Disposition.....	06/23/2017	02/05/2020	59,823	.....	.....	.....	.....	.....0	.....	.....59,823	59,823	.....	.....	.....0	.....
	Helios Infracore LLC.....	Washington.....	DC..	Disposition.....	12/22/2017	02/26/2020	116,097	.....	.....	.....	.....	.....0	.....	.....116,097	116,097	.....	.....	.....0	.....
	Madison Realty Capital Debt Fund IV, LP.....	Dover.....	DE..	Disposition.....	04/22/2019	03/06/2020	147,191	.....	.....	.....	.....	.....0	.....	.....147,191	147,191	.....	.....	.....0	.....
	PCCP Credit IX, LP.....	Dover.....	DE..	Disposition.....	03/28/2017	03/30/2020	407,400	.....	.....	.....	.....	.....0	.....	.....407,400	407,400	.....	.....	.....0	.....
	US Regional Logistics Program, L.P.....	Dover.....	DE..	Disposition.....	10/18/2016	01/17/2020	533,333	.....	.....	.....	.....	.....0	.....	.....533,333	533,333	.....	.....	.....0	.....
	Walton Street Real Estate Fund VIII. LP.....	Wilmington.....	DE..	Disposition.....	05/18/2016	03/24/2020	485,539	.....	.....	.....	.....	.....0	.....	.....485,539	485,539	.....	.....	.....0	.....
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE..	Disposition.....	11/03/2017	02/28/2020	9,688	.....	.....	.....	.....	.....0	.....	.....9,688	9,688	.....	.....	.....0	.....
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							2,221,627	0	0	0	0	0	0	2,221,627	2,221,627	0	0	0	0
Collateral Loans - Unaffiliated																			
	Smart Collateralized Loan_48118021118.....	Chagrin Falls.....	OH	Disposition.....	12/14/2018	12/31/2019	93	.....	.....	.....	.....	.....0	.....	.....93	93	.....	.....	.....0	.....
	Smart Collateralized Loan_5500000087.....	Shaker Heights.....	OH	Disposition.....	12/14/2018	12/31/2019	5,416	.....	.....	.....	.....	.....0	.....	.....5,416	5,416	.....	.....	.....0	.....
	Smart Collateralized Loan_5500003459.....	Essex Jct.....	VT..	Disposition.....	12/14/2018	12/31/2019	348,682	.....	.....	.....	.....	.....0	.....	.....348,682	348,682	.....	.....	.....0	.....
	Smart Collateralized Loan_5500004064.....	Powell.....	OH	Disposition.....	12/14/2018	06/30/2019	67	.....	.....	.....	.....	.....0	.....	.....67	67	.....	.....	.....0	.....
2999999. Total - Collateral Loans - Unaffiliated.....							354,258	0	0	0	0	0	0	354,258	354,258	0	0	0	0
4899999. Subtotal - Unaffiliated.....							5,061,872	0	0	0	0	0	0	5,061,872	5,061,843	(29)	0	(29)	0
5099999. Totals.....							5,061,872	0	0	0	0	0	0	5,061,872	5,061,843	(29)	0	(29)	0

QE03.2

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
Bonds - U.S. States, Territories and Possessions											
982696	SF	4	Wyandotte Cnty KS Sch Dist Txbl Ref Ser.....		02/04/2020.....	Piper Sandler Companies.....		2,630,000	2,630,000		1FE.....
1799999. Total - Bonds - U.S. States, Territories & Possessions.....								2,630,000	2,630,000	0	XXX.....
Bonds - U.S. Political Subdivisions of States											
758449	SG	8	Reedy Creek Impt Dist FL GO Txbl Ref Ser.....		02/05/2020.....	JP Morgan Securities LLC.....		2,570,000	2,570,000		1FE.....
758449	SH	6	Reedy Creek Impt Dist FL GO Txbl Ref Ser.....		02/05/2020.....	JP Morgan Securities LLC.....		2,425,000	2,425,000		1FE.....
2499999. Total - Bonds - U.S. Political Subdivisions of States.....								4,995,000	4,995,000	0	XXX.....
Bonds - U.S. Special Revenue and Special Assessment											
13077D	KT	8	California St Univ Rev Txbl Ref Ser B.....		02/06/2020.....	Merrill Lynch.....		2,120,000	2,120,000		1FE.....
3132DV	4J	1	FHLMC Pool #SD8025 3.500% 11/25/49.....		01/27/2020.....	JP Morgan Securities LLC.....		95,651,243	92,645,410	212,380	1.....
38611T	DL	8	Grand Parkway Trans Corp Txbl-Ref-Sub Ti.....		02/12/2020.....	Merrill Lynch.....		6,250,000	6,250,000		1FE.....
47770V	BQ	2	JobsOH Beverage System Rev Stwd Liq Prof.....		01/24/2020.....	Citigroup.....		4,500,000	4,500,000		1FE.....
490728	C3	4	Kent OH St Univ Rev Txbl Ref Kent St Uni.....		01/16/2020.....	JP Morgan Securities LLC.....		3,600,000	3,600,000		1FE.....
490728	C4	2	Kent OH St Univ Rev Txbl Ref Kent St Uni.....		01/16/2020.....	JP Morgan Securities LLC.....		3,600,000	3,600,000		1FE.....
631060	CU	2	Narragansett Bay RI Wtr Sys Re Txbl Ref.....		02/27/2020.....	Barclays Capital Inc.....		3,120,000	3,120,000		1FE.....
64990G	A5	1	NY DORM AUTH-B-TXBL DASNY-B-TXBL-REF-REV.....		02/26/2020.....	Merrill Lynch.....		7,889,000	7,889,000		1FE.....
67760H	NB	3	Ohio St Tpk Commn Rev Ref Ser A 3.216%.....		02/13/2020.....	Citigroup.....		7,788,238	7,725,000	1,494	1FE.....
677704	F9	4	Ohio Univ Gen Rcpts Athens Rev Txbl Ref.....		02/26/2020.....	Barclays Capital Inc.....		11,005,000	11,005,000		1FE.....
709235	Q2	4	Pennsylvania St Univ Rev Txbl Ref Ser B.....		02/05/2020.....	Barclays Capital Inc.....		5,265,000	5,265,000		1FE.....
756872	LE	5	Red River TX Edu Fin Corp Txbl Ref TCU P.....		01/16/2020.....	Jefferies & Company Inc.....		2,800,000	2,800,000		1FE.....
88283K	BL	1	Texas St Trans Comm Cen Rev Txbl Ref Fir.....		02/21/2020.....	Jefferies & Company Inc.....		3,580,000	3,580,000		1FE.....
956704	D2	3	West Virginia Univ Rev Txbl Ref Ser A.....		02/27/2020.....	Merrill Lynch.....		1,250,000	1,250,000		1FE.....
956704	D3	1	West Virginia Univ Rev Txbl Ref Ser A.....		02/27/2020.....	Merrill Lynch.....		7,820,000	7,820,000		1FE.....
956704	D4	9	West Virginia Univ Rev Txbl Ref Ser A.....		02/27/2020.....	Merrill Lynch.....		1,960,000	1,960,000		1FE.....
977100	HE	9	Wisconsin St Gen Fd Rev Ref Ser A 2.49.....		01/29/2020.....	Citigroup.....		3,000,000	3,000,000		1FE.....
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								171,198,481	168,129,410	213,874	XXX.....
Bonds - Industrial and Miscellaneous											
02379D	AA	8	American Airlines Inc Secured Ser B 3.....		02/05/2020.....	Robert W Baird & Co Inc.....		4,116,200	4,000,000	73,578	2FE.....
02665W	DH	1	American Honda Fin Sr MTN 1.950% 05/10.....		01/07/2020.....	SG Americas Securities LLC.....		4,498,335	4,500,000		1FE.....
03027X	BA	7	American Tower Corp Sr Nt 2.900% 01/15.....		01/07/2020.....	Various.....		17,423,910	17,500,000		2FE.....
032095	AJ	0	Amphenol Corp Sr Nt 2.800% 02/15/30.....		02/06/2020.....	Goldman Sachs & Company.....		6,092,580	6,000,000	70,000	2FE.....
032095	AK	7	Amphenol Corp Sr Nt 2.050% 03/01/25.....		02/13/2020.....	Bank of America BISD Dealer.....		998,290	1,000,000		2FE.....
035240	AQ	3	Anheuser-Busch Inbev Worldwide Sr Nt 4.....		01/23/2020.....	Citigroup.....		16,435,440	14,000,000	7,389	2FE.....
03765X	AG	1	Apidos CLO CLO Ser 2015-22A A1R 2.862%.....		02/24/2020.....	JP Morgan Securities LLC.....		34,500,000	34,500,000		1FE.....
03765X	AJ	5	Apidos CLO CLO Ser 2015-22A A2R 3.302%.....		02/24/2020.....	JP Morgan Securities LLC.....		4,000,000	4,000,000		1FE.....
038522	AQ	1	Aramark Services Inc Sr Nt 5.000% 02/0.....		03/06/2020.....	Various.....		572,108	564,000	3,055	3FE.....
04317@	BS	6	Arthur J Gallagher & Co Sr Nt 3.990% 0.....		01/30/2020.....	Bank of America BISD Dealer.....		17,000,000	17,000,000		2Z.....
045054	AJ	2	Ashtead Capital Inc Sr Sec Nt 4.000% 0.....		02/10/2020.....	JP Morgan Securities LLC.....		7,337,687	7,150,000	77,856	2FE.....
052769	AG	1	Autodesk Inc Sr Nt 2.850% 01/15/30.....		02/25/2020.....	Various.....		42,633,305	42,000,000	52,478	2FE.....
05453G	AA	3	Axalta Coating Systems Sr Nt 4.875% 08.....		03/06/2020.....	Various.....		1,715,265	1,692,000	5,728	4FE.....
05522R	CX	4	Bank of America Credit Card Tr LBASS 201.....		03/26/2020.....	JP Morgan Securities LLC.....		710,378	714,200	548	1FE.....
05522R	CY	2	Bank of America Credit Card Tr LBASS Ser.....		03/31/2020.....	BNP Paribas Securities Corp.....		606,330	600,002	765	1FE.....
05522R	DA	3	Bank of America Credit Card Tr LBASS Ser.....		03/27/2020.....	Barclays Capital Inc.....		5,543,835	5,439,298	7,494	1FE.....
075887	BM	0	Becton Dickinson & Co Sr Nt 4.875% 05.....		02/05/2020.....	Morgan Stanley & Co LLC.....		7,664,995	6,500,000	72,177	2FE.....
084659	AS	0	Berkshire Hathaway Energy Sr Nt 4.050%.....		03/20/2020.....	Wells Fargo Securities LLC.....		7,240,648	7,250,000		1FE.....
084659	AU	5	Berkshire Hathaway Energy Sr Nt 3.700%.....		03/25/2020.....	Wells Fargo Securities LLC.....		14,497,680	14,500,000		1FE.....
085770	AA	3	Berry Global Escrow Corp 1st Lien 4.87.....		03/06/2020.....	Goldman Sachs & Company.....		294,690	282,000	2,100	3FE.....

QE04

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
125523	CL	2	Cigna Corp Sr Nt	2.400% 03/15/30.....	03/04/2020.....	Goldman Sachs & Company.....	17,670,264	17,700,000		2FE.....
12596M	AA	4	Credit Suisse Mortgage Trust RMBS Ser 20.....	01/09/2020.....	Credit Suisse Securities LLC.....	18,260,897	17,560,533	21,365		1FM.....
14448C	AA	2	Carrier Global Corp Sr Nt	2.722% 02/15.....	02/18/2020.....	Various.....	37,112,702	37,000,000		2FE.....
14448C	AB	0	Carrier Global Corp Sr Nt	3.377% 04/05.....	02/14/2020.....	Goldman Sachs & Company.....	12,811,990	12,750,000		2FE.....
14448C	AC	8	Carrier Global Corp Sr Nt	3.577% 04/05.....	02/14/2020.....	Goldman Sachs & Company.....	21,330,398	21,250,000		2FE.....
14448C	AH	7	Carrier Global Corp Sr Nt	2.493% 02/15.....	02/14/2020.....	JP Morgan Securities LLC.....	8,269,975	8,250,000		2FE.....
17305E	GK	5	Citibank Cr Card Issuance Tr LBASS Ser 2.....	03/27/2020.....	Goldman Sachs & Company.....	1,604,652	1,598,222	7,849		1FE.....
17326Q	AA	1	Citigroup Mortgage Ln Trust Inc RMBS Ser.....	03/04/2020.....	Barclays Capital Inc.....	3,687,956	3,524,139	1,468		1FM.....
17328R	AZ	2	Citigroup Comm Mtg Tr CMBS Ser 2020-GC46.....	02/13/2020.....	Citigroup.....	2,935,352	2,850,000	5,377		1FE.....
233851	DD	3	Daimler Fin NA LLC Sr Nt	3.350% 02/22/.....	01/22/2020.....	RBC Capital Markets LLC.....	2,582,050	2,500,000	35,361	1FE.....
233851	DX	9	Daimler Fin NA LLC Sr Nt	2.700% 06/14/.....	02/05/2020.....	Barclays Capital Inc.....	1,016,050	1,000,000	3,975	1FE.....
24703D	AZ	4	Dell Int LLC / EMC Corp 1st Lien	4.900.....	02/13/2020.....	JP Morgan Securities LLC.....	18,673,068	16,750,000	312,341	2FE.....
24703D	BA	8	Dell Int LLC / EMC Corp 1st Lien	5.300.....	02/13/2020.....	Goldman Sachs & Company.....	10,194,594	8,850,000	176,674	2FE.....
247361	ZV	3	Delta Airlines Inc PTC Ser 2020-AA	2.0.....	03/04/2020.....	Morgan Stanley & Co LLC.....	16,400,000	16,400,000		1FE.....
247361	ZW	1	Delta Airlines Inc PTC Ser 2020-A	2.50.....	03/04/2020.....	Morgan Stanley & Co LLC.....	11,300,000	11,300,000		2FE.....
254683	CK	9	Discover Card Mstr Tr LBASS Ser 2019-A1.....	03/26/2020.....	Lloyds Securities Inc.....	524,658	519,644	658		1FE.....
25470D	AR	0	Discovery Communications Sr Nt	3.950%.....	02/12/2020.....	Various.....	9,198,180	8,500,000	133,422	2FE.....
25470D	BF	5	Discovery Communications Sr Nt	4.125%.....	02/12/2020.....	Goldman Sachs & Company.....	3,841,915	3,500,000	35,693	2FE.....
26253L	AA	0	Dryden Senior Loan Fund CLO Ser 2020-78A.....	02/21/2020.....	Goldman Sachs & Company.....	32,000,000	32,000,000			1FE.....
26253L	AC	6	Dryden Senior Loan Fund CLO Ser 2020-78A.....	02/21/2020.....	Goldman Sachs & Company.....	8,000,000	8,000,000			1FE.....
26441Y	BD	8	Duke-Weeks Realty LP Sr Nt	3.050% 03/0.....	02/13/2020.....	Various.....	23,249,845	23,825,000		2FE.....
29278N	AQ	6	Energy Transfer Operating LP Sr Nt	3.7.....	01/07/2020.....	Deutsche Bank Capital.....	6,989,010	7,000,000		2FE.....
29364W	BD	9	Entergy Louisiana LLC Secured 1st Mtg.....	03/03/2020.....	MUFG Securities Inc.....	5,985,300	6,000,000			1FE.....
337932	AL	1	Firstenergy Corp Sr Nt	2.650% 03/01/30.....	02/18/2020.....	Morgan Stanley & Co LLC.....	12,591,054	12,600,000		2FE.....
369550	BK	3	General Dynamics Corp Sr Nt	3.250% 04/.....	03/23/2020.....	Wells Fargo Securities LLC.....	4,977,750	5,000,000		1FE.....
369550	BM	9	General Dynamics Corp Sr Nt	3.625% 04/.....	03/23/2020.....	Wells Fargo Securities LLC.....	11,873,640	12,000,000		1FE.....
37940X	AB	8	Global Payments Inc Sr Nt	3.200% 08/15.....	02/13/2020.....	Morgan Stanley & Co LLC.....	22,073,613	21,000,000	315,075	2FE.....
37940X	AC	6	Global Payments Inc Sr Nt	4.150% 08/15.....	02/12/2020.....	Goldman Sachs & Company.....	14,858,282	13,100,000	271,825	2FE.....
383909	AE	8	WR Grace & CO Sr Nt	5.125% 10/01/21.....	03/26/2020.....	JP Morgan Securities LLC.....	1,003,125	1,000,000	25,483	3FE.....
415864	AM	9	Harsco Corp Sr Nt	5.750% 07/31/27.....	03/03/2020.....	Goldman Sachs & Company.....	470,813	465,000	2,599	3FE.....
442851	AK	7	Howard University Sr Nt	2.845% 10/01/2.....	01/31/2020.....	Loop Capital Markets LLC.....	1,000,000	1,000,000		2FE.....
458140	BR	0	Intel Corp Sr Nt	3.900% 03/25/30.....	03/20/2020.....	JP Morgan Securities LLC.....	13,472,325	13,500,000		1FE.....
459200	KA	8	International Bus Machs Corp Sr Nt	3.5.....	01/16/2020.....	Credit Suisse Securities LLC.....	10,821,100	10,000,000	64,167	1FE.....
48250N	AC	9	KFC/Pizza Hut/Taco Bell Sr Nt	4.750% 0.....	03/06/2020.....	Various.....	1,242,053	1,212,000	15,095	3FE.....
513075	BL	4	Lamar Media Corp Sr Nt	5.750% 02/01/26.....	03/26/2020.....	Stifel Nicolaus & Co Inc.....	1,965,000	2,000,000	18,847	3FE.....
51805@	AA	6	Lasalle Property Fund LP Sr Nt	3.140%.....	02/13/2020.....	Bank of America BISD Dealer.....	15,000,000	15,000,000		2Z.....
548661	DR	5	Lowes Cos Inc Sr Nt	3.650% 04/05/29.....	01/23/2020.....	Credit Suisse Securities LLC.....	4,866,120	4,500,000	51,100	2FE.....
548661	DS	3	Lowes Cos Inc Sr Nt	4.550% 04/05/49.....	01/23/2020.....	Bank of America BISD Dealer.....	17,348,090	14,500,000	205,256	2FE.....
57636Q	AP	9	Mastercard Inc Sr Nt	3.350% 03/26/30.....	03/24/2020.....	Citigroup.....	19,212,655	19,250,000		1FE.....
59980Y	AB	1	Mill City Mortgage Trust RMBS Ser 2018-4.....	03/02/2020.....	Various.....	19,736,795	18,754,000	3,776		1FM.....
615394	AM	5	MOOG INC Sr Nt	4.250% 12/15/27.....	01/06/2020.....	JP Morgan Securities LLC.....	1,668,713	1,630,000	4,811	3FE.....
61945C	AE	3	Mosaic Co Sr Nt	5.625% 11/15/43.....	01/27/2020.....	Morgan Stanley & Co LLC.....	7,023,226	5,882,000	68,011	2FE.....
620076	BL	2	Motorola Solutions Inc Sr Nt	4.600% 02.....	01/24/2020.....	Stifel Nicolaus & Co Inc.....	549,545	500,000	9,903	2FE.....
620076	BN	8	Motorola Solutions Inc Sr Nt	4.600% 05.....	01/27/2020.....	Stifel Nicolaus & Co Inc.....	11,960,688	10,700,000	89,163	2FE.....
637417	AN	6	National Retail Properties Inc Sr Nt	2.....	02/18/2020.....	Wells Fargo Securities LLC.....	15,948,480	16,000,000		2FE.....
64133K	AA	9	Neuberger Berman CLO Ltd CLO Ser 2020-36.....	03/09/2020.....	Wells Fargo Securities LLC.....	20,250,000	20,250,000			1Z.....

QE04.1

SCHEDULE D - PART 3

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

QE04.2

1			2	3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
64133K	AC	5	Neuberger Berman CLO Ltd CLO Ser 2020-36.....		03/09/2020.....	Wells Fargo Securities LLC.....		6,000,000	6,000,000		1Z.....
64828X	AB	9	New Residential Mtg Ln Tr RMBS Ser 2020-.....		02/05/2020.....	Goldman Sachs & Company.....		20,276,884	19,930,000	59,790	1FE.....
64830B	AQ	0	New Residential Mtg Ln Tr RMBS Ser 2017-.....		03/27/2020.....	Citigroup.....		2,396,396	2,535,869	8,136	1FM.....
64830D	AB	9	New Residential Mtg Ln Tr RMBS Ser 2019-.....		02/28/2020.....	Wells Fargo Securities LLC.....		8,360,392	7,819,159	1,846	1FM.....
651639	AX	4	Newmont Mining Corp Sr Nt 2.800% 10/01.....		02/06/2020.....	Bank of America BISD Dealer.....		17,906,000	17,500,000	196,000	2FE.....
65341K	BG	0	Nextgear Floorplan Mast Ow Tr LBASS Ser.....		03/25/2020.....	Deutsche Bank Capital.....		1,200,082	1,276,100	1,365	1FE.....
666807	BS	0	Northrop Grumman Corp Sr Nt 4.400% 05/.....		03/19/2020.....	JP Morgan Securities LLC.....		13,445,865	13,500,000		2FE.....
000000	00	0	Northwest Parkway Sr Sec Nt 3.180% 03/.....		01/29/2020.....	Direct.....		3,541,448	3,541,448		2Z.....
682680	AY	9	ONEOK Inc Sr Nt 3.400% 09/01/29.....		03/02/2020.....	Various.....		18,147,610	17,600,000	237,698	2FE.....
682680	AZ	6	ONEOK Inc Sr Nt 4.450% 09/01/49.....		03/02/2020.....	JP Morgan Securities LLC.....		9,071,820	9,000,000	3,338	2FE.....
682680	BB	8	ONEOK Inc Sr Nt 3.100% 03/15/30.....		03/05/2020.....	Barclays Capital Inc.....		18,980,430	19,000,000		2FE.....
682680	BC	6	ONEOK Inc Sr Nt 4.500% 03/15/50.....		03/05/2020.....	Barclays Capital Inc.....		9,186,384	9,200,000		2FE.....
688225	AH	4	Oshkosh Truck Corp Sr Nt 3.100% 03/01/.....		02/11/2020.....	Wells Fargo Securities LLC.....		5,180,448	5,200,000		2FE.....
688239	AF	9	Oshkosh Truck Corp Sr Nt 4.600% 05/15/.....		02/26/2020.....	Wells Fargo Securities LLC.....		3,480,556	3,100,000	40,799	2FE.....
68902V	AB	3	Otis Worldwide Corp Sr Nt 3.362% 02/15.....		02/19/2020.....	Citigroup.....		9,998,200	10,000,000		2FE.....
68902V	AF	4	Otis Worldwide Corp Sr Nt 2.565% 02/15.....		02/19/2020.....	Various.....		30,999,982	31,000,000		2FE.....
691204	AA	9	Owl Rock Ltd CLO Ser 2020-30A CI A1L 3.....		03/06/2020.....	SG Americas Securities LLC.....		25,000,000	25,000,000		1FE.....
69370C	AC	4	PTC Inc Sr Nt 4.000% 02/15/28.....		01/30/2020.....	JP Morgan Securities LLC.....		4,980,000	4,980,000		3FE.....
70163#	AA	0	Parliament Funding (Owl Rock) Nt 4.659.....		03/30/2020.....	Direct.....		1,600,000	1,600,000		2PL.....
737446	AQ	7	Post Holdings Inc Sr Nt 4.625% 04/15/3.....		02/12/2020.....	Various.....		2,544,759	2,534,000		4FE.....
74273@	AD	5	PRIT Core Realty Hdgs LLC Sr Nt 3.070.....		02/12/2020.....	Bank of America BISD Dealer.....		15,000,000	15,000,000		2Z.....
74340X	BK	6	Prologis LP Sr Nt 3.250% 10/01/26.....		02/10/2020.....	Tax Free Exchange.....		5,814,150	6,000,000	69,875	1FE.....
74340X	BL	4	Prologis LP Sr Nt 4.375% 02/01/29.....		02/10/2020.....	Tax Free Exchange.....		17,941,423	17,950,000	19,633	1FE.....
744320	BA	9	Prudential Financial Inc Sr Nt 3.935%.....		03/03/2020.....	Goldman Sachs & Company.....		3,926,221	3,500,000	33,480	1FE.....
74980E	AG	3	RR LTD CLO Ser 2019-7A CI A2 3.836% 01.....		02/28/2020.....	Goldman Sachs & Company.....		4,358,700	4,350,000	22,221	1FE.....
74980F	AE	5	RR LTD CLO Ser 2020-8A CI A1B 3.281% 0.....		02/18/2020.....	BNP Paribas Securities Corp.....		15,000,000	15,000,000		1FE.....
74980F	AG	0	RR LTD CLO Ser 2020-8A CI A2A 3.401% 0.....		02/18/2020.....	BNP Paribas Securities Corp.....		30,250,000	30,250,000		1FE.....
74980F	AJ	4	RR LTD CLO Ser 2020-8A CI A2B 3.581% 0.....		02/18/2020.....	BNP Paribas Securities Corp.....		5,000,000	5,000,000		1FE.....
81728U	AA	2	Sensata Technologies BV Sr Nt 4.375% 0.....		03/06/2020.....	JP Morgan Securities LLC.....		282,000	282,000	857	3FE.....
84859M	AA	5	Spirit Air LBASS PTC Ser 2017-1 PTT B.....		02/10/2020.....	Robert W Baird & Co Inc.....		12,655,928	12,408,138	231,825	2FE.....
854502	AL	5	Stanley Black & Decker Inc Sr Nt 2.300.....		02/03/2020.....	Bank of America BISD Dealer.....		1,993,340	2,000,000		1FE.....
871829	BJ	5	Sysco Corp Sr Nt 3.300% 02/15/50.....		02/11/2020.....	Goldman Sachs & Company.....		13,474,485	13,500,000		2FE.....
871829	BK	2	Sysco Corp Sr Nt 2.400% 02/15/30.....		02/11/2020.....	Bank of America BISD Dealer.....		6,477,055	6,500,000		2FE.....
89175M	AB	9	Towd Point Mortgage Tr RMBS Ser 2018-3 C.....		03/11/2020.....	Bank of America BISD Dealer.....		5,761,212	5,303,000	6,850	1FM.....
89175V	AB	9	Towd Point Mortgage Tr RMBS Ser 2018-2 C.....		03/09/2020.....	Bank of America BISD Dealer.....		29,406,938	27,600,000	26,833	1FM.....
89176L	AC	8	Towd Point Mortgage Tr RMBS Ser 2018-6 C.....		02/13/2020.....	Bank of America BISD Dealer.....		2,440,182	2,260,000	4,002	1FM.....
89788K	AA	4	Truist Bank Sub Nt 2.250% 03/11/30.....		03/04/2020.....	Various.....		9,996,850	10,000,000		1FE.....
90265E	AQ	3	UDR Inc Sr Nt 3.200% 01/15/30.....		02/19/2020.....	Wells Fargo Securities LLC.....		4,754,700	4,500,000	17,200	2FE.....
911365	BN	3	United Rentals Inc Sr Nt 4.000% 07/15/.....		03/06/2020.....	Goldman Sachs & Company.....		277,770	282,000	470	3FE.....
92840V	AA	0	Vistra Operations Co LLC Sr Nt 5.500%.....		03/27/2020.....	Jefferies & Company Inc.....		225,000	225,000	1,031	3FE.....
92940P	AD	6	Westrock Company Sr Nt 4.900% 03/15/29.....		02/11/2020.....	Bank of America BISD Dealer.....		15,180,100	13,000,000	261,878	2FE.....
95002E	BB	2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C5.....		02/07/2020.....	Wells Fargo Securities LLC.....		5,767,966	5,600,000	11,021	1FE.....
98212B	AL	7	WPX Energy Inc Sr Nt 4.500% 01/15/30.....		01/07/2020.....	Various.....		2,512,500	2,500,000		3FE.....
683715	AB	2	Open Text Corp Sr Nt 5.875% 06/01/26.....	A.....	03/09/2020.....	Citigroup.....		1,965,600	1,890,000	30,844	3FE.....
683715	AC	0	Open Text Corp Sr Nt 3.875% 02/15/28.....	A.....	03/02/2020.....	Various.....		8,225,900	8,240,000	4,857	3FE.....
683720	AA	4	Open Text Corp Sr Nt 4.125% 02/15/30.....	A.....	02/03/2020.....	Barclays Capital Inc.....		3,730,000	3,730,000		3FE.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
94106B	AA	9	Waste Connections Inc Sr Nt 2.600% 02/.....	A.....	01/21/2020.....	Bank of America BISD Dealer.....		26,547,611	26,550,000		2FE.....
94106B	AB	7	Waste Connections Inc Sr Nt 3.050% 04/.....	A.....	03/04/2020.....	JP Morgan Securities LLC.....		4,729,200	4,800,000		2FE.....
000000	00	0	QEnergy Solar (Project Iron) Sr Sec Nt.....	B.....	03/27/2020.....	Direct.....		4,289,285	4,289,285		2Z.....
00973R	AE	3	Aker BP ASA Nt 3.000% 01/15/25.....	D.....	01/17/2020.....	Various.....		5,891,822	5,900,000	117	2FE.....
00973R	AF	0	Aker BP ASA Nt 3.750% 01/15/30.....	D.....	01/10/2020.....	Various.....		31,339,165	31,350,000		2FE.....
067316	AH	2	Bacardi LTD Sr Nt 5.300% 05/15/48.....	D.....	02/06/2020.....	Credit Suisse Securities LLC.....		14,343,950	11,500,000	143,910	2FE.....
09659W	2K	9	BNP Paribas Sr Nt 3.052% 01/13/31.....	D.....	02/25/2020.....	JP Morgan Securities LLC.....		10,175,022	9,900,000	36,929	1FE.....
184494	A*	3	Cleanaway Waste Management Ltd Sr Nt 2.....	D.....	02/11/2020.....	MUFG Securities Inc.....		14,000,000	14,000,000		2Z.....
225313	AM	7	Credit Agricole SA Sub Nt 3.250% 01/14.....	D.....	02/25/2020.....	Various.....		50,038,214	49,400,000	65,482	2FE.....
251566	AA	3	Deutsche Telekom AG Sr Nt 3.625% 01/21.....	D.....	01/13/2020.....	JP Morgan Securities LLC.....		16,818,780	17,000,000		2FE.....
62954H	AA	6	NXP BV Sr Nt 3.875% 06/18/26.....	D.....	01/21/2020.....	Citigroup.....		2,137,260	2,000,000	7,535	2FE.....
62954H	AB	4	NXP BV Sr Nt 4.300% 06/18/29.....	D.....	02/12/2020.....	Various.....		21,568,905	19,500,000	115,562	2FE.....
G9420R	AA	4	Valaris Plc Sr Nt 4.875% 06/01/22.....	D.....	02/26/2020.....	Tax Free Exchange.....		7,160,478	7,000,000	80,573	5FE.....
Q8562*	AF	2	Sonic Healthcare Services Pty Sr Nt 3.....	D.....	01/15/2020.....	MUFG Securities Inc.....		10,000,000	10,000,000		2Z.....
Q8562*	AG	0	Sonic Healthcare Services Pty Sr Nt 3.....	D.....	01/15/2020.....	MUFG Securities Inc.....		10,000,000	10,000,000		2Z.....
Q9389#	AH	3	Vector Limited Sr Nt 2.640% 03/12/32.....	D.....	03/12/2020.....	MUFG Securities Inc.....		20,000,000	20,000,000		2Z.....
Q9389#	AJ	9	Vector Limited Sr Nt 2.740% 03/12/35.....	D.....	03/12/2020.....	MUFG Securities Inc.....		5,000,000	5,000,000		2Z.....
X4771#	AJ	8	Landsnet hf Sr Nt 3.750% 02/20/30.....	D.....	02/20/2020.....	Barclays Capital Inc.....		20,000,000	20,000,000		2Z.....
3899999. Total - Bonds - Industrial and Miscellaneous.....								1,406,188,567	1,373,038,037	3,994,419	XXX.....
Bonds - Unaffiliated Bank Loans											
000000	00	0	US Radiology Specialists Inc Additional.....		02/11/2020.....	Direct.....		491,435	501,464		4FE.....
000000	00	0	US Radiology Specialists Inc Additional.....		01/02/2020.....	Direct.....		199,583	200,586		4FE.....
000000	00	0	US Radiology Specialists Inc Additional.....		02/28/2020.....	Tax Free Exchange.....		491,538	501,464		4FE.....
000000	00	0	Sovos LLC Revolver Nt 1 5.982% 04/29/2.....		03/26/2020.....	Direct.....		585,312	585,312		4PL.....
03539#	AA	8	Ankura Consulting Group LLC 1st Lien Ter.....		03/26/2020.....	Tax Free Exchange.....		9,596	9,747	4	4FE.....
70324#	AD	0	Pathway Partners Vet Mgmt LLC New DD Ter.....		03/16/2020.....	Direct.....		46,196	46,429		3Z.....
70324#	AD	0	Pathway Partners Vet Mgmt LLC New DD Ter.....		01/21/2020.....	Direct.....		20,771	20,875		3FE.....
70324#	AD	0	Pathway Partners Vet Mgmt LLC New DD Ter.....		01/23/2020.....	Direct.....		47,378	47,616		3FE.....
70324#	AD	0	Pathway Partners Vet Mgmt LLC New DD Ter.....		01/24/2020.....	Direct.....		30,090	30,241		3FE.....
70324#	AD	0	Pathway Partners Vet Mgmt LLC New DD Ter.....		01/24/2020.....	Direct.....		21,321	21,429		3FE.....
000000	00	0	Lytx Term Ln Nt 1 7.000% 02/28/26.....		02/27/2020.....	Direct.....		1,441,887	1,469,032		4Z.....
000000	00	0	Tibco Software Inc New Term Ln B #3 Nt 1.....		03/13/2020.....	JP Morgan Securities LLC.....		9,999,937	10,000,000		4FE.....
14852D	AC	5	Castle US Holding Corp Term Ln Nt 1 4.....		03/04/2020.....	Various.....		4,511,250	4,500,000		4Z.....
45778E	AG	9	Innophos Holdings Term Ln Nt 1 4.755%.....		02/13/2020.....	RBC Capital Markets LLC.....		12,935,000	13,000,000		4FE.....
70324#	AD	0	Pathway Partners Vet Mgmt LLC New DD Ter.....		03/17/2020.....	Direct.....		166,289	167,125		3Z.....
70324#	AD	0	Pathway Partners Vet Mgmt LLC New DD Ter.....		02/28/2020.....	Tax Free Exchange.....		194,633	195,607	163	3Z.....
70324#	AD	0	Pathway Partners Vet Mgmt LLC New DD Ter.....		03/13/2020.....	Direct.....		35,447	35,625		3Z.....
70324#	AD	0	Pathway Partners Vet Mgmt LLC New DD Ter.....		03/10/2020.....	Direct.....		64,560	64,884		3Z.....
70324#	AD	0	Pathway Partners Vet Mgmt LLC New DD Ter.....		02/28/2020.....	Direct.....		16,995	17,080		3Z.....
70324#	AD	0	Pathway Partners Vet Mgmt LLC New DD Ter.....		03/27/2020.....	Direct.....		44,784	45,009		3Z.....
70324#	AD	0	Pathway Partners Vet Mgmt LLC New DD Ter.....		02/24/2020.....	Direct.....		31,982	32,143		3Z.....
70324#	AD	0	Pathway Partners Vet Mgmt LLC New DD Ter.....		03/06/2020.....	Direct.....		49,635	49,884		3Z.....
70324#	AD	0	Pathway Partners Vet Mgmt LLC New DD Ter.....		03/02/2020.....	Direct.....		57,746	58,036		3Z.....
90372@	AC	3	US Radiology Specialists Inc Delayed Dra.....		01/01/2020.....	Tax Free Exchange.....		416,604	418,614		4FE.....
8299999. Total - Bonds - Unaffiliated Bank Loans.....								31,909,969	32,018,202	167	XXX.....
8399997. Total - Bonds - Part 3.....								1,616,922,017	1,580,810,649	4,208,460	XXX.....
8399999. Total - Bonds.....								1,616,922,017	1,580,810,649	4,208,460	XXX.....

QE04.3

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units.....		03/12/2020.....	Direct.....	3,115.360	311,536			1PL.....
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....					311,536	XXX	0	XXX.....
8999997.	Total - Preferred Stocks - Part 3.....					311,536	XXX	0	XXX.....
8999999.	Total - Preferred Stocks.....					311,536	XXX	0	XXX.....
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other									
31340# 00 1	Federal Home Loan Bank Com Cl B.....		03/23/2020.....	Direct.....	23,000.000	2,300,000	XXX		
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....					2,300,000	XXX	0	XXX.....
9799997.	Total - Common Stocks - Part 3.....					2,300,000	XXX	0	XXX.....
9799999.	Total - Common Stocks.....					2,300,000	XXX	0	XXX.....
9899999.	Total - Preferred and Common Stocks.....					2,611,536	XXX	0	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					1,619,533.553	XXX	4,208,460	XXX.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
	11	12	13									14	15										
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
Bonds - U.S. Government																							
36209M	YH	1	GNMA I PTC #476012 6.500% 05/15/28..	..	03/01/2020.	Paydown.....		602	602	597	598	.....	.....4	.....	.....4	.....	.....602	.....	.....	.....0	7	05/15/2028.	1.....
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1	..	03/01/2020.	Paydown.....		8,828	8,828	9,076	8,839	.....	.....(11)	.....	.....(11)	.....	.....8,828	.....	.....	.....0	86	06/15/2028.	1.....
0599999. Total - Bonds - U.S. Government.....								9,430	9,430	9,673	9,437	0	(7)	0	(7)	0	9,430	0	0	0	93	XXX	XXX
Bonds - U.S. States, Territories and Possessions																							
57582R	YN	0	Massachusetts St GO Ref Ser D 2.663% 0	..	03/01/2020.	Call 100.0000.....		475,000	475,000	475,000	475,000	.....	.....	.....	.....0	.....	.....475,000	.....	.....	.....0	5,938	09/01/2039.	1FE.....
1799999. Total - Bonds - U.S. States, Territories & Possessions.....								475,000	475,000	475,000	475,000	0	0	0	0	0	475,000	0	0	0	5,938	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																							
3128MJ	2Z	2	FHLMC Giant Pool #G08791 3.000% 12/15/	..	03/01/2020.	Paydown.....		1,850,709	1,850,709	1,875,867	1,875,595	.....	.....(24,887)	.....	.....(24,887)	.....	.....1,850,709	.....	.....	.....0	10,116	12/15/2047.	1.....
3128MJ	3A	6	FHLMC Gold Pool #G08792 3.500% 12/15/4	..	03/01/2020.	Paydown.....		1,143,190	1,143,190	1,177,486	1,176,385	.....	.....(33,195)	.....	.....(33,195)	.....	.....1,143,190	.....	.....	.....0	6,716	12/15/2047.	1.....
3128S4	BP	1	FHLMC Pool #1Q0046 4.473% 03/15/36..	..	03/01/2020.	Paydown.....		364	364	363	362	.....	.....1	.....	.....1	.....	.....364	.....	.....	.....0	3	03/15/2036.	1.....
312905	KJ	0	FHLMC REMIC Ser 1060-X 7.250% 03/15/21	..	03/01/2020.	Paydown.....		417	417	427	418	.....	.....(1)	.....	.....(1)	.....	.....417	.....	.....	.....0	5	03/15/2021.	1.....
312913	ZE	9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2	..	03/01/2020.	Paydown.....		4,599	4,599	4,717	4,625	.....	.....(26)	.....	.....(26)	.....	.....4,599	.....	.....	.....0	56	12/15/2022.	1.....
312915	UF	6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23	..	03/01/2020.	Paydown.....		1,082	1,082	1,113	1,090	.....	.....(8)	.....	.....(8)	.....	.....1,082	.....	.....	.....0	12	05/15/2023.	1.....
3132DV	3Z	6	FHLMC Pool #SD8016 3.000% 10/25/49..	..	02/27/2020.	Nomura Securities Intl LLC.....		50,057,810	48,833,166	49,512,252	49,516,218	.....	.....(3,439)	.....	.....(3,439)	.....	.....49,512,779	.....	.....545,031	545,031	354,040	10/25/2049.	1.....
3132DV	3Z	6	FHLMC Pool #SD8016 3.000% 10/25/49..	..	02/01/2020.	Paydown.....		525,375	525,375	532,681	532,724	.....	.....(7,349)	.....	.....(7,349)	.....	.....525,375	.....	.....	.....0	2,011	10/25/2049.	1.....
3132DV	4A	0	FHLMC Pool #SD8017 3.500% 10/25/49..	..	03/03/2020.	Citigroup.....		48,824,718	46,894,004	48,238,543	48,237,812	.....	.....(5,098)	.....	.....(5,098)	.....	.....48,232,714	.....	.....592,004	592,004	424,000	10/25/2049.	1.....
3132DV	4A	0	FHLMC Pool #SD8017 3.500% 10/25/49..	..	03/01/2020.	Paydown.....		2,205,696	2,205,696	2,268,937	2,268,903	.....	.....(63,207)	.....	.....(63,207)	.....	.....2,205,696	.....	.....	.....0	15,428	10/25/2049.	1.....
3132DV	4J	1	FHLMC Pool #SD8025 3.500% 11/25/49..	..	03/01/2020.	Paydown.....		3,550,403	3,550,403	3,665,594	.....	.....(115,191)	.....	.....(115,191)	.....	.....3,550,403	.....	.....	.....0	16,065	11/25/2049.	1.....	
3133T2	YE	4	FHLMC REMIC Ser 1643-E 6.500% 05/15/23	..	03/01/2020.	Paydown.....		4,029	4,029	4,113	4,047	.....	.....(18)	.....	.....(18)	.....	.....4,029	.....	.....	.....0	44	05/15/2023.	1.....
3133T6	M4	0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26	..	03/01/2020.	Paydown.....		3,182	3,182	3,280	3,216	.....	.....(34)	.....	.....(34)	.....	.....3,182	.....	.....	.....0	36	04/15/2026.	1.....
3133TE	LG	7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28	..	03/01/2020.	Paydown.....		2,884	2,884	2,958	2,924	.....	.....(40)	.....	.....(40)	.....	.....2,884	.....	.....	.....0	40	06/15/2028.	1.....
3133TK	5S	5	FHLMC REMIC Ser 2136-A 6.000% 03/15/29	..	03/01/2020.	Paydown.....		731	731	686	728	.....	.....3	.....	.....3	.....	.....731	.....	.....	.....0	7	03/15/2029.	1.....
31358E	RK	0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2	..	03/01/2020.	Paydown.....		167	167	163	166	.....	.....1	.....	.....1	.....	.....167	.....	.....	.....0	3	07/25/2020.	1.....
31358H	GT	6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2	..	03/01/2020.	Paydown.....		817	817	784	809	.....	.....7	.....	.....7	.....	.....817	.....	.....	.....0	11	07/25/2021.	1.....
31358J	HU	8	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2	..	03/01/2020.	Paydown.....		354	354	365	355	.....	.....(1)	.....	.....(1)	.....	.....354	.....	.....	.....0	4	09/25/2021.	1.....
31358N	4F	6	FNMA REMIC Ser 1992-123 Z 7.500% 07/25	..	03/01/2020.	Paydown.....		1,848	1,848	1,856	1,844	.....	.....4	.....	.....4	.....	.....1,848	.....	.....	.....0	23	07/25/2022.	1.....
31371H	FZ	6	FNMA Pool #252284 6.500% 01/25/29....	..	03/01/2020.	Paydown.....		2,641	2,641	2,627	2,628	.....	.....13	.....	.....13	.....	.....2,641	.....	.....	.....0	29	01/25/2029.	1.....

SCHEDULE D - PART 4

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

QE05.1

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
31381M V2 8	FNMA Pool #465133	6.040%	05/25/28....	..	03/01/2020.	Paydown.....		12,514	12,514	14,195	13,484	.....	.....(970)	.....	.....(970)	.....	.....12,514	.....	.....	......0	126	05/25/2028.	1.....
31381M VG 7	FNMA DUS Pool #465115	6.470%	05/25/28	..	03/01/2020.	Paydown.....		5,064	5,064	6,186	5,741	.....	.....(677)	.....	.....(677)	.....	.....5,064	.....	.....	......0	55	05/25/2028.	1.....
	FNMA DUS Pool #465568	4.900%	11/25/25	..	03/01/2020.	Paydown.....		5,172	5,172	5,534	5,349	.....	.....(178)	.....	.....(178)	.....	.....5,172	.....	.....	......0	42	11/25/2025.	1.....
31381N FH 1	FNMA Pool #466104	6.340%	10/25/28....	..	03/01/2020.	Paydown.....		13,580	13,580	16,019	15,048	.....	.....(1,467)	.....	.....(1,467)	.....	.....13,580	.....	.....	......0	144	10/25/2028.	1.....
31381R QF 4	FNMA Pool #468554	6.935%	07/25/29....	..	03/01/2020.	Paydown.....		11,126	11,126	13,626	12,692	.....	.....(1,566)	.....	.....(1,566)	.....	.....11,126	.....	.....	......0	139	07/25/2029.	1.....
31381R QU 1	FNMA Pool #468567	6.935%	07/25/29....	..	03/01/2020.	Paydown.....		11,126	11,126	13,626	12,692	.....	.....(1,566)	.....	.....(1,566)	.....	.....11,126	.....	.....	......0	139	07/25/2029.	1.....
31381R VU 5	FNMA Pool #468727	7.040%	07/25/26....	..	03/01/2020.	Paydown.....		6,496	6,496	8,046	7,283	.....	.....(788)	.....	.....(788)	.....	.....6,496	.....	.....	......0	76	07/25/2026.	1.....
3138L7 PE 0	FNMA Pool #AM6720	4.150%	10/25/44....	..	03/01/2020.	Paydown.....		83,534	83,534	89,851	88,907	.....	.....(5,373)	.....	.....(5,373)	.....	.....83,534	.....	.....	......0	579	10/25/2044.	1.....
3138WH F6 4	FNMA Pool #AS7388	3.500%	06/25/46....	..	03/01/2020.	Paydown.....		6,377,180	6,377,180	6,473,798	6,469,959	.....	.....(92,779)	.....	.....(92,779)	.....	.....6,377,180	.....	.....	......0	35,815	06/25/2046.	1.....
3138WJ RD 2	FNMA Pool #AS8583	3.500%	01/25/47....	..	03/01/2020.	Paydown.....		2,514,968	2,514,968	2,556,033	2,554,196	.....	.....(39,228)	.....	.....(39,228)	.....	.....2,514,968	.....	.....	......0	13,501	01/25/2047.	1.....
	FNMA REMIC Ser 2003-34 CI ME	5.500%	05	..	03/01/2020.	Paydown.....		98,833	98,833	103,342	100,499	.....	.....(1,666)	.....	.....(1,666)	.....	.....98,833	.....	.....	......0	1,195	05/25/2033.	1.....
31393D TX 9	FNMA REMIC Ser 2003-W10 CI 1A4	4.505%		..	03/01/2020.	Paydown.....		6,827	6,827	6,827	6,807	.....	.....20	.....	.....20	.....	.....6,827	.....	.....	......0	54	06/25/2043.	1.....
31393E LF 4	FNMA REMIC Ser 2003-W12 CI 1A8	4.550%		..	03/01/2020.	Paydown.....		9,220	9,220	9,035	9,120	.....	.....100	.....	.....100	.....	.....9,220	.....	.....	......0	63	06/25/2043.	1.....
	FNMA REMIC Ser 2005-43 CI GC	5.500%	05	..	03/01/2020.	Paydown.....		279,168	279,168	293,824	284,221	.....	.....(5,053)	.....	.....(5,053)	.....	.....279,168	.....	.....	......0	2,466	05/25/2035.	1.....
31394E LC 0	FNMA REMIC Ser 2005-61 CI LH	5.500%	07	..	03/01/2020.	Paydown.....		226,895	226,895	238,239	231,304	.....	.....(4,409)	.....	.....(4,409)	.....	.....226,895	.....	.....	......0	1,410	07/25/2035.	1.....
31394H ZZ 7	FHLMC REMIC Ser 2672 CI XB	5.500%	09/1	..	03/01/2020.	Paydown.....		4,994	4,994	5,132	5,030	.....	.....(36)	.....	.....(36)	.....	.....4,994	.....	.....	......0	46	09/15/2023.	1.....
	FHLMC REMIC Ser 2926 CI EW	5.000%	01/1	..	03/01/2020.	Paydown.....		14,143	14,143	13,960	14,080	.....	.....63	.....	.....63	.....	.....14,143	.....	.....	......0	123	01/15/2025.	1.....
31395K Z2 2	FHLMC REMIC Ser 2922 CI QG	5.000%	02/1	..	03/01/2020.	Paydown.....		167,445	167,445	174,142	169,290	.....	.....(1,846)	.....	.....(1,846)	.....	.....167,445	.....	.....	......0	1,274	02/15/2035.	1.....
	FHLMC REMIC Ser 3068 CI Z	5.500%	11/15	..	03/01/2020.	Paydown.....		174,973	174,973	181,228	178,472	.....	.....(3,499)	.....	.....(3,499)	.....	.....174,973	.....	.....	......0	1,643	11/15/2035.	1.....
31396F G3 1	FNMA REMIC Ser 2007-36 CI PH	5.500%	04	..	03/01/2020.	Paydown.....		94,386	94,386	98,869	96,117	.....	.....(1,732)	.....	.....(1,732)	.....	.....94,386	.....	.....	......0	1,206	04/25/2037.	1.....
	FNMA REMIC Ser 2007-88 CI AE	6.000%	09	..	03/01/2020.	Paydown.....		14,785	14,785	15,194	14,887	.....	.....(102)	.....	.....(102)	.....	.....14,785	.....	.....	......0	165	09/25/2037.	1.....
31405E 6P 5	FNMA Pool #787578	6.000%	07/25/35....	..	03/01/2020.	Paydown.....		8,682	8,682	8,879	8,848	.....	.....(165)	.....	.....(165)	.....	.....8,682	.....	.....	......0	52	07/25/2035.	1.....
31409K Y3 5	FNMA Pool #873830	5.940%	07/25/24....	..	03/01/2020.	Paydown.....		2,286	2,286	2,609	2,424	.....	.....(139)	.....	.....(139)	.....	.....2,286	.....	.....	......0	23	07/25/2024.	1.....
3140GP JZ 2	FNMA Pool #BH1179	4.000%	06/25/47....	..	03/01/2020.	Paydown.....		1,384,126	1,384,126	1,459,280	1,457,659	.....	.....(73,533)	.....	.....(73,533)	.....	.....1,384,126	.....	.....	......0	8,572	06/25/2047.	1.....
3140Q8 3K 9	FNMA Pool #CA1701	4.000%	05/25/48....	..	03/01/2020.	Paydown.....		1,479,655	1,479,655	1,509,710	1,508,849	.....	.....(29,194)	.....	.....(29,194)	.....	.....1,479,655	.....	.....	......0	9,834	05/25/2048.	1.....
3140Q9 N2 5	FNMA Pool #CA2208	4.500%	08/25/48....	..	03/01/2020.	Paydown.....		1,031,668	1,031,668	1,072,613	1,072,345	.....	.....(40,676)	.....	.....(40,676)	.....	.....1,031,668	.....	.....	......0	7,052	08/25/2048.	1.....
3140X3 AX 6	FNMA Pool #FM0021	4.000%	03/25/49....	..	01/09/2020.	Citigroup.....		18,497,609	17,746,170	18,461,562	18,461,468	.....	.....(37)	.....	.....(37)	.....	.....18,461,431	.....	.....36,178	36,178	82,815	03/25/2049.	1.....
3140X3 AX 6	FNMA Pool #FM0021	4.000%	03/25/49....	..	03/01/2020.	Paydown.....		4,315,456	4,315,456	4,489,423	4,489,400	.....	.....(173,944)	.....	.....(173,944)	.....	.....4,315,456	.....	.....	......0	25,505	03/25/2049.	1.....
31418C GD 0	FNMA Pool #MA2895	3.000%	02/25/47....	..	03/01/2020.	Paydown.....		672,933	672,933	678,190	677,925	.....	.....(4,992)	.....	.....(4,992)	.....	.....672,933	.....	.....	......0	3,446	02/25/2047.	1.....
31418C P5 7	FNMA Pool #MA3143	3.000%	09/25/47....	..	03/01/2020.	Paydown.....		110,233	110,233	111,094	111,049	.....	.....(816)	.....	.....(816)	.....	.....110,233	.....	.....	......0	555	09/25/2047.	1.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
31418C RD 8	FNMA Pool #MA3183 4.000% 11/25/47...			..	03/01/2020.	Paydown.....		1,289,656	1,289,656	1,311,016	1,310,407		(20,751)		(20,751)		1,289,656			0	8,845	11/25/2047.	1.....
31418C S4 7	FNMA Pool #MA3238 3.500% 12/01/47...			..	03/01/2020.	Paydown.....		4,265,632	4,265,632	4,378,438	4,374,871		(109,239)		(109,239)		4,265,632			0	25,157	12/01/2047.	1.....
31418C S5 4	FNMA Pool #MA3239 4.000% 01/25/48...			..	03/01/2020.	Paydown.....		1,305,566	1,305,566	1,344,937	1,343,726		(38,160)		(38,160)		1,305,566			0	8,697	01/25/2048.	1.....
31418C XN 9	FNMA Pool #MA3384 4.000% 06/25/48...			..	03/01/2020.	Paydown.....		1,707,375	1,707,375	1,730,184	1,729,729		(22,354)		(22,354)		1,707,375			0	11,347	06/25/2048.	1.....
31418D EU 2	FNMA Pool #MA3746 4.000% 08/25/49...			..	03/03/2020.	Citigroup.....		44,811,931	42,422,360	44,125,882	44,123,020		(6,320)		(6,320)		44,116,699		695,232	695,232	438,364	08/25/2049.	1.....
31418D EU 2	FNMA Pool #MA3746 4.000% 08/25/49...			..	03/01/2020.	Paydown.....		5,255,422	5,255,422	5,466,460	5,466,105		(210,683)		(210,683)		5,255,422			0	37,388	08/25/2049.	1.....
677555 XD 1	Ohio St Econ Development Rev Txbl Ohio E			..	03/01/2020.	Call 100.0000.....		175,000	175,000	175,000	175,000				0		175,000			0	2,424	12/01/2021.	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.							204,626,675	198,330,307	203,956,795	200,238,852	0	(1,146,220)	0	(1,146,220)	0	202,758,230	0	1,868,445	1,868,445	1,558,986	XXX	XXX

Bonds - Industrial and Miscellaneous

000759	CR	9	American Business Fin Svcs Inc RMBS Ser	..	03/01/2020.	Paydown.....				15,858	15,858	15,855	15,843		(3)		(3)		15,841		18	18	21	07/15/2033.	4FM.....
000759	CV	0	American Business Fin Svcs Inc RMBS Ser	..	03/01/2020.	Paydown.....				21,645	49,712	43,106	43,106				0		43,106		(21,461)	(21,461)	64	09/15/2033.	4FM.....
00184@	AA	4	Amazon.com Inc. Euclid BTS Lease Backed	..	03/31/2020.	Redemption 100.0000.....				47,288	47,288	47,288	47,288				0		47,288			0	323	06/30/2039.	1.....
00225#	AA	3	Amazon.com Inc Grand Rapids Secured Nt S	..	03/31/2020.	Redemption 100.0000.....				48,770	48,770	48,770	48,770				0		48,770			0	333	09/30/2039.	1.....
00253C	HB	6	Aames Mtg Tr RMBS Ser 2001-3 CI M1 6.9	..	01/17/2020.	Paydown.....					22,910	22,843	22,830				0		22,830		(22,830)	(22,830)		11/25/2031.	3FM.....
00253C	HB	6	Aames Mtg Tr RMBS Ser 2001-3 CI M1 6.9	..	03/01/2020.	Paydown.....				1,289	1,289	1,285	1,284				0		1,284		5	5	15	11/25/2031.	4FM.....
00253C	HH	3	Aames Mtg Tr RMBS Ser 2001-3 CI M1 6.5	..	03/01/2020.	Paydown.....				12,487	12,487	12,482	12,539		(52)		(52)		12,487			0	170	04/25/2031.	1FM.....
00253C	HK	6	Aames Mtg Tr RMBS Ser 2001-4 CI M1 7.1	..	03/01/2020.	Paydown.....					943	942	956				0		956		(956)	(956)	17	01/25/2032.	3FM.....
00253C	HS	9	Aames Mtg Tr RMBS Ser 2002-1 CI M1 5.1	..	03/01/2020.	Paydown.....					764	263	263				0		263		(263)	(263)	7	06/25/2032.	1FM.....
00802#	AA	4	Aerostar Airport Sr Nt 5.750% 03/22/35...	..	03/22/2020.	Various.....				66,614	66,614	66,614	66,614				0		66,614			0	1,915	03/22/2035.	3FE.....
02149H	AW	0	Countrywide Alternative Ln Tr RMBS Ser 2	..	03/01/2020.	Paydown.....				66,254	83,946	71,350	71,350				0		71,350		(5,097)	(5,097)	654	03/25/2037.	4FM.....
02376T	AC	2	American Airlines Inc LBASS EETC Ser 201	..	01/15/2020.	Redemption 100.0000.....				69,775	69,775	71,520	70,007		(232)		(232)		69,775			0	1,954	07/15/2020.	3FE.....
02377L	AA	2	American Airlines Inc Secured Ser AA 3...	..	02/15/2020.	Redemption 100.0000.....				76,984	76,984	76,984	76,984				0		76,984			0	1,213	08/15/2033.	1FE.....
02378M	AA	9	American Airlines Inc Secured Ser A 3....	..	02/15/2020.	Redemption 100.0000.....				189,379	189,379	189,760	189,744		(366)		(366)		189,379			0	3,314	08/15/2033.	1FE.....
02379D	AA	8	American Airlines Inc Secured Ser B 3....	..	02/15/2020.	Redemption 100.0000.....				450,949	450,949	455,694	346,438		(4,677)		(4,677)		450,949			0	8,681	08/15/2029.	2FE.....
02660T	ER	0	American Home Mtg Inv Tr RMBS Ser 2005-2	..	03/01/2020.	Paydown.....				14,363	14,363	14,215	14,308		56		56		14,363			0	89	09/25/2035.	1FM.....
032177	AF	4	Amsted Industries Sr Nt 5.375% 09/15/2...	..	01/15/2020.	Call 102.6880.....				1,551,616	1,511,000	1,529,235	1,526,217		(202)		(202)		1,526,015		(15,015)	(15,015)	67,688	09/15/2024.	3FE.....
03334@	AA	7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3.	..	03/15/2020.	Redemption 100.0000.....				31,124	31,124	31,124	31,124				0		31,124			0	329	02/15/2025.	1.....
040104	BW	0	Argent Securities Inc RMBS Ser 2003-WD C	..	02/01/2020.	Paydown.....				122,900	122,900	122,846	117,305		5,595		5,595		122,900			0	2,816	10/25/2033.	1FM.....
04541G	AS	1	Asset Backed Securities Corp RMBS Ser 20	..	03/01/2020.	Paydown.....				15,945	15,945	16,568	16,077		(132)		(132)		15,945			0	178	03/21/2029.	1FM.....
04774#	AA	0	Atlanta Falcons Stadium Co LLC Sr Nt Ser	..	03/01/2020.	Redemption 100.0000.....				117,605	117,605	117,605	117,605				0		117,605			0	2,111	09/01/2042.	2PL.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

QE05.3

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
04774# AB 8	Atlanta Falcons Stadium Co LLC Sr Sec Nt			..	03/01/2020.	Redemption 100.0000.....		84,004	84,004	84,004	84,004				0		84,004			0	1,508	09/01/2042.	2PL.....
05348E AP 4	AvalonBay Communities Inc MT Nt 3.950%			..	03/11/2020.	Call 101.8682.....		14,490,757	14,225,000	14,076,918	14,205,262		3,601		3,601		14,208,863		16,137	16,137	634,105	01/15/2021.	1FE.....
05604F AA 3	Bway Mortgage Trust CMBS Ser 2013-1515 C			..	03/01/2020.	Paydown.....		406,925	406,925	417,098	410,475		(3,550)		(3,550)		406,925			0	1,946	03/10/2033.	1FM.....
105667 AB 5	Bravo Mtg Loan Trust RMBS Ser 2006-1 CI			..	03/25/2020.	Paydown.....		148,563	148,563	84,415	84,415		64,148		64,148		148,563			0	520	07/25/2036.	1FM.....
12189P AF 9	Burlington Northern Santa Fe LBASS EETC			..	01/02/2020.	Redemption 100.0000.....		24,323	24,323	28,163	24,433		(110)		(110)		24,323			0	921	07/02/2020.	1FE.....
1248EP AZ 6	02/15/23			..	03/04/2020.	Call 100.8540.....		4,286,295	4,250,000	4,220,625	4,235,127		518		518		4,235,645		14,355	14,355	156,697	02/15/2023.	3FE.....
12596M AA 4	Credit Suisse Mortgage Trust RMBS Ser 20			..	03/01/2020.	Paydown.....		474,758	474,758	493,693			(18,935)		(18,935)		474,758			0	2,274	07/25/2058.	1FM.....
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW 7.8			..	03/10/2020.	Redemption 100.0000.....		66,674	66,674	66,674	66,674				0		66,674			0	876	10/10/2031.	2.....
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01			..	03/10/2020.	Redemption 100.0000.....		28,590	28,590	36,343	34,036		(5,446)		(5,446)		28,590			0	358	01/10/2032.	2FE.....
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1			..	03/10/2020.	Redemption 100.0000.....		43,078	43,078	43,078	43,078				0		43,078			0	338	01/10/2036.	2FE.....
126673 DQ 2	CWABS Inc RMBS Ser 2004-7 CI MF1 5.251			..	03/01/2020.	Paydown.....		105,535	105,535	105,297	105,206		329		329		105,535			0	547	12/25/2034.	1FM.....
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2			..	03/01/2020.	Paydown.....		56,889	62,891	60,558	60,558				0		60,558		(3,669)	(3,669)	547	04/25/2035.	2FM.....
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2			..	03/01/2020.	Paydown.....		21,517	21,517	21,654	21,529		(12)		(12)		21,517			0	200	05/25/2035.	2FM.....
12668B RZ 8	CWMBIS Inc RMBS Ser 2006-6CB CI 1A4 5.5			..	03/01/2020.	Paydown.....		31,669	31,747	27,248	27,248				0		27,248		4,421	4,421	290	05/25/2036.	1FM.....
126694 E9 5	CWHL Inc RMBS Ser 2006-OA4 CI A1 2.926			..	03/01/2020.	Paydown.....		45,788	45,788	24,557	24,557		21,231		21,231		45,788			0	259	04/25/2046.	4FM.....
12714# AC 2	3			..	03/15/2020.	Redemption 100.0000.....		156,870	156,870	156,870	156,870				0		156,870			0	992	06/15/2035.	1.....
14155# AB 6	Cardinals Ballpark LLC Sr Nt 5.770% 09..			..	03/30/2020.	Various.....		126,638	126,638	126,638	126,638				0		126,638			0	3,654	09/30/2027.	2.....
149837 AA 4	CBA Small Balance Comm Mtg Tr LBASS Frnc			..	03/25/2020.	Paydown.....		4,843	4,849	1,927	1,927				0		1,927		2,916	2,916	18	06/25/2038.	5FE.....
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001			..	03/01/2020.	Paydown.....		32,654	32,654	32,651	32,587		67		67		32,654			0	282	07/25/2032.	4FM.....
16678R DU 8	Chevy Chase Mtg Funding Corp RMBS Ser 20			..	03/25/2020.	Paydown.....		31,138	31,138	30,515	30,634		504		504		31,138			0	108	07/25/2036.	1FM.....
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-..			..	03/01/2020.	Paydown.....		2,101	2,101	2,101	2,099		3		3		2,101			0	17	04/25/2034.	1FM.....
17307G MC 9	H			..	03/25/2020.	Paydown.....		1,585	1,585	1,587	1,586		(1)		(1)		1,585			0	6	12/25/2034.	1FM.....
17326Q AA 1	Citigroup Mortgage Ln Trust Inc RMBS Ser..			..	03/01/2020.	Paydown.....		226,177	226,177	228,986	228,921		(2,744)		(2,744)		226,177			0	1,096	09/25/2064.	1FM.....
212168 AA 6	Continental Wind Sr Nt 6.000% 02/28/33.			..	02/28/2020.	Redemption 100.0000.....		294,540	294,540	294,540	294,540				0		294,540			0		02/28/2033.	2FE.....
22025Y AM 2	Corrections Corp of America Sr Nt 4.12.....			..	01/01/2020.	Call 100.0000.....		1,000,000	1,000,000	997,500	999,875				0		999,875		125	125	10,313	04/01/2020.	3FE.....
22357@ AA 9	Cox Tower II PTC CTL 5.409% 01/02/40.			..	03/02/2020.	Redemption 100.0000.....		31,025	31,025	31,025	31,025				0		31,025			0	280	01/02/2040.	2.....
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20			..	03/01/2020.	Paydown.....		11,419	11,419	11,198	11,276		143		143		11,419			0	128	07/25/2035.	1FM.....
22546Q AD 9	Credit Suisse NY Sub Nt 5.400% 01/14/2			..	01/14/2020.	Various.....		11,300,000	11,300,000	11,281,788	11,299,918		82		82		11,300,000			0	305,100	01/14/2020.	2FE.....
22964* AC 2	CSOLAR IV West. LLC Sr Sec Nt 3.850% 0			..	03/31/2020.	Redemption 100.0000.....		60,667	60,667	60,667	60,667				0		60,667			0	584	03/31/2041.	2PL.....
23317H AA 0	DDR Corp Sr Nt 4.625% 07/15/22.....			..	03/23/2020.	Call 108.2759.....		10,827,593	10,000,000	9,810,400	9,943,350		4,766		4,766		9,948,116		51,884	51,884	1,146,204	07/15/2022.	2FE.....

SCHEDULE D - PART 4

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

QE05.4

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
				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	NAIC Designation and Administrative Symbol
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
233851 CN 2	Daimler Fin NA LLC Sr Nt 2.300% 01/06/2020		..	01/06/2020	Maturity.....	.....	4,000,000	4,000,000	3,998,160	3,999,991	.....	.....9	.....	.....9	.....	4,000,000	.....	.....	.....0	46,000	01/06/2020	1FE.....
24422E RY 7	Deere /John/ Cap Corp Sr Nt 1.700% 01/15/2020		..	01/15/2020	Maturity.....	.....	5,000,000	5,000,000	5,013,650	5,000,075	.....	.....(75)	.....	.....(75)	.....	5,000,000	.....	.....	.....0	42,500	01/15/2020	1FE.....
24763L FN 5	Delta Funding Home Eq Ln Tr RMBS Ser 199		..	03/01/2020	Paydown.....	.....	15,598	15,598	15,597	15,572	.....	.....26	.....	.....26	.....	15,598	.....	.....	.....0	108	08/15/2030	1FM.....
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS		..	03/01/2020	Paydown.....	.....	2,565	2,565	2,564	2,563	.....	.....2	.....	.....2	.....	2,565	.....	.....	.....0	26	09/25/2033	1FM.....
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4C		..	03/01/2020	Paydown.....	.....	29,648	31,513	29,567	29,567	.....	.....	.....	.....0	.....	29,567	.....	.....81	81	203	09/25/2035	1FM.....
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI		..	03/01/2020	Paydown.....	.....	5,450	5,450	5,448	5,543	.....	.....(94)	.....	.....(94)	.....	5,450	.....	.....	.....0	43	12/25/2033	1FM.....
25157F AK 0	Deutsche Mtg Sec Inc RMBS Ser 2005-WF1 C		..	01/15/2020	Paydown.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	(92)	06/26/2035	1FM.....
25654# AA 0	Dodger Tickets LLC 1st Mtg Bd 5.660% 03/31/2020		..	03/31/2020	Redemption 100.0000.....	.....	87,981	87,981	87,981	87,981	.....	.....	.....	.....0	.....	87,981	.....	.....	.....0	4,980	03/31/2030	1PL.....
294754 AS 5	Equity One ABS Inc RMBS Ser 2002-1 CI M1		..	02/01/2020	Paydown.....	.....	16,584	16,584	16,584	16,563	.....	.....22	.....	.....22	.....	16,584	.....	.....	.....0	33	08/25/2032	1FM.....
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A CI A5		..	03/01/2020	Paydown.....	.....	8,045	8,045	8,045	8,019	.....	.....26	.....	.....26	.....	8,045	.....	.....	.....0	77	07/20/2031	1FM.....
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200		..	03/01/2020	Paydown.....	.....	4,680	4,680	4,679	4,672	.....	.....7	.....	.....7	.....	4,680	.....	.....	.....0	39	04/25/2034	1FM.....
36242D DE 0	GS Mortgage Securities Corp RMBS Ser 200		..	03/01/2020	Paydown.....	.....	174,381	174,381	174,375	174,064	.....	.....317	.....	.....317	.....	174,381	.....	.....	.....0	1,544	06/25/2034	1FM.....
379352 AL 1	Global Marine Inc Sr Nt 7.000% 06/01/2020		..	01/15/2020	Various.....	.....	108,000	120,000	125,041	123,256	.....	.....(13)	.....	.....(13)	.....	123,243	.....	.....(15,243)	(15,243)	1,073	06/01/2028	5FE.....
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A CI A		..	03/15/2020	Paydown.....	.....	59,111	59,111	62,268	62,231	.....	.....(3,120)	.....	.....(3,120)	.....	59,111	.....	.....	.....0	.....	10/15/2054	1FE.....
38218G AA 0	Goodgreen Trust LBASS Ser 2018-1A CI A		..	03/15/2020	Paydown.....	.....	38,875	38,875	40,807	40,786	.....	.....(1,911)	.....	.....(1,911)	.....	38,875	.....	.....	.....0	.....	10/15/2053	1FE.....
38218Q AA 8	Goodgreen Trust LBASS Ser 2017-2A CI A		..	03/15/2020	Paydown.....	.....	689,906	689,906	689,833	689,836	.....	.....69	.....	.....69	.....	689,906	.....	.....	.....0	.....	10/15/2053	1FE.....
419838 AA 5	Hawaiian Airlines 1st Lien PTC Ser A CI.....		..	01/15/2020	Redemption 100.0000.....	.....	809,918	809,918	807,866	808,153	.....	.....1,765	.....	.....1,765	.....	809,918	.....	.....	.....0	15,793	01/15/2026	1FE.....
44919* AC 2	I595 Express LLC Sr Nt 3.310% 12/31/2020		..	03/31/2020	Redemption 100.0000.....	.....	154,339	154,339	154,339	154,339	.....	.....	.....	.....0	.....	154,339	.....	.....	.....0	1,277	12/31/2031	1PL.....
45254N GA 9	IMPAC CMB Tr RMBS Ser 2003-11 CI 2A1 1		..	03/25/2020	Paydown.....	.....	12,616	12,616	12,427	12,446	.....	.....170	.....	.....170	.....	12,616	.....	.....	.....0	75	10/25/2033	1FM.....
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 CI A2 1.3		..	03/25/2020	Paydown.....	.....	37,561	37,561	36,769	36,769	.....	.....792	.....	.....792	.....	37,561	.....	.....	.....0	141	08/25/2035	1FM.....
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser		..	03/01/2020	Paydown.....	.....	3,525	3,525	3,525	3,521	.....	.....4	.....	.....4	.....	3,525	.....	.....	.....0	15	08/25/2034	1FM.....
45254T TN 4	IMPAC Secd Assets CMN Owner Tr RMBS Ser		..	03/25/2020	Paydown.....	.....	68,159	68,159	68,159	68,159	.....	.....	.....	.....0	.....	68,159	.....	.....	.....0	265	05/25/2036	1FM.....
459200 JW 2	International Bus Machs Corp Sr Nt 2.8.....		..	03/06/2020	Call 101.7490.....	.....	5,087,452	5,000,000	4,999,700	4,999,789	.....	.....27	.....	.....27	.....	4,999,816	.....	.....184	184	131,396	05/13/2021	1FE.....
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 CI 2A3		..	03/01/2020	Paydown.....	.....	179,081	179,081	180,564	179,296	.....	.....(215)	.....	.....(215)	.....	179,081	.....	.....	.....0	2,223	01/25/2035	1FM.....
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		..	03/01/2020	Paydown.....	.....	97,175	97,175	100,402	97,964	.....	.....(789)	.....	.....(789)	.....	97,175	.....	.....	.....0	519	01/15/2046	1FM.....
50026* AA 3	Kohls Corp CTL Shelby MI 7.600% 12/15/2020		..	03/15/2020	Redemption 100.0000.....	.....	19,421	19,421	20,518	19,621	.....	.....(199)	.....	.....(199)	.....	19,421	.....	.....	.....0	247	12/15/2022	2.....
50180L AD 2	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 CI A		..	03/11/2020	Paydown.....	.....	88,615	88,615	85,517	88,249	.....	.....366	.....	.....366	.....	88,615	.....	.....	.....0	929	04/15/2041	1FM.....

SCHEDULE D - PART 4

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

QE05.5

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005		..	03/26/2020.	Paydown.....		5,155	6,033	2,951	2,951	.....	.....	.....	.....0	.....	.....2,951	.....	.....2,204	2,204	16	09/26/2045.	5FM.....
53117C AN 2	Liberty Property LP Sr Nt 4.125% 06/15...		..	03/05/2020.	Call 105.0343.....		8,402,746	8,000,000	8,304,400	8,087,148	.....	.....(5,984)	.....	.....(5,984)	.....	.....8,081,164	.....	.....(81,164)	(81,164)	476,079	06/15/2022.	2FE.....
53117C AQ 5	Liberty Property LP Sr Nt 4.400% 02/15...		..	03/05/2020.	Call 110.0152.....		12,101,671	11,000,000	11,681,360	11,435,764	.....	.....(17,222)	.....	.....(17,222)	.....	.....11,418,542	.....	.....(418,542)	(418,542)	1,370,560	02/15/2024.	1FE.....
53117C AR 3	Liberty Property LP Sr Nt 3.750% 04/01...		..	02/19/2020.	Call 109.1792.....		8,734,337	8,000,000	7,971,520	7,983,787	.....	.....374	.....	.....374	.....	.....7,984,161	.....	.....15,839	15,839	849,337	04/01/2025.	2FE.....
53117C AS 1	Liberty Property LP Sr Nt 3.250% 10/01...		..	02/10/2020.	Tax Free Exchange.....		5,820,150	6,000,000	5,739,900	5,811,466	.....	.....2,684	.....	.....2,684	.....	.....5,814,150	.....	.....6,000	6,000	69,875	10/01/2026.	2FE.....
53117C AT 9	Liberty Property LP Sr Nt 4.375% 02/01...		..	02/10/2020.	Tax Free Exchange.....		17,959,373	17,950,000	17,940,492	17,941,339	.....	.....84	.....	.....84	.....	.....17,941,423	.....	.....17,950	17,950	412,289	02/01/2029.	2FE.....
576434 A2 0	Master Asset Securitization Tr RMBS Ser...		..	03/01/2020.	Paydown.....		23,126	23,126	23,357	23,095	.....	.....31	.....	.....31	.....	.....23,126	.....	.....	.....	.....246	01/25/2035.	4FM.....
576434 J5 4	Master Asset Securitization Tr RMBS Ser...		..	03/01/2020.	Paydown.....		21,335	21,335	21,715	21,442	.....	.....(107)	.....	.....(107)	.....	.....21,335	.....	.....	.....	.....201	03/25/2035.	1FM.....
576434 N2 6	Master Asset Securitization Tr RMBS Ser...		..	03/01/2020.	Paydown.....		12,770	12,770	12,555	12,636	.....	.....134	.....	.....134	.....	.....12,770	.....	.....	.....	.....89	04/25/2035.	2FM.....
576434 UH 5	Master Asset Securitization Tr RMBS Ser...		..	03/01/2020.	Paydown.....		707	707	707	707	.....	.....	.....	.....0	.....	.....707	.....	.....	.....	.....6	08/25/2034.	1FM.....
57643M JM 7	Master Asset Securitization Tr RMBS Ser...		..	03/01/2020.	Paydown.....		290,123	290,123	284,683	286,402	.....	.....3,722	.....	.....3,722	.....	.....290,123	.....	.....	.....	.....4,036	12/25/2034.	1FM.....
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200		..	03/01/2020.	Paydown.....		18,365	18,365	18,358	18,384	.....	.....(3)	.....	.....(3)	.....	.....18,381	.....	.....(16)	(16)	180	09/25/2032.	1FM.....
59166E AA 3	Metlife Securitization Trust RMBS Ser 20...		..	03/01/2020.	Paydown.....		48,678	48,678	49,371	49,327	.....	.....(650)	.....	.....(650)	.....	.....48,678	.....	.....	.....	.....274	04/25/2058.	1FM.....
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1 5.598%		..	03/15/2020.	Paydown.....		15,986	15,986	15,986	15,986	.....	.....	.....	.....0	.....	.....15,986	.....	.....	.....	.....145	07/15/2038.	2FE.....
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G		..	03/01/2020.	Paydown.....		7,644	7,644	7,680	7,679	.....	.....(35)	.....	.....(35)	.....	.....7,644	.....	.....	.....	.....42	07/25/2059.	1FM.....
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G		..	01/01/2020.	Paydown.....		4,257	4,257	4,278	4,277	.....	.....(20)	.....	.....(20)	.....	.....4,257	.....	.....	.....	.....10	07/25/2059.	1FE.....
615394 AK 9	MOOG INC Sr Nt 5.250% 12/01/22.....		..	01/13/2020.	Call 101.3130.....		7,801,101	7,700,000	7,825,125	7,768,623	.....	.....(2,430)	.....	.....(2,430)	.....	.....7,766,193	.....	.....(66,193)	(66,193)	148,264	12/01/2022.	3FE.....
61763B AS 3	Morgan Stanley BAML Tr CMBS Ser 2013-C13		..	03/01/2020.	Paydown.....		146,287	146,287	150,675	147,324	.....	.....(1,037)	.....	.....(1,037)	.....	.....146,287	.....	.....	.....	.....1,022	11/15/2046.	1FM.....
63080# AA 5	NARA Caves Lease Tr CTL 5.300% 09/15/2		..	03/15/2020.	Call 100.0000.....		77,404	77,404	77,404	77,404	.....	.....	.....	.....0	.....	.....77,404	.....	.....	.....	.....836	09/15/2028.	1.....
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2		..	03/01/2020.	Paydown.....		5,541	5,541	5,539	5,531	.....	.....10	.....	.....10	.....	.....5,541	.....	.....	.....	.....47	11/25/2033.	1FM.....
64352V KU 4	New Century Home Equity Ln Tr RMBS Ser 2		..	03/25/2020.	Paydown.....		864,493	864,493	639,159	823,851	.....	.....40,642	.....	.....40,642	.....	.....864,493	.....	.....	.....	.....3,154	06/25/2035.	1FM.....
64828G AD 2	New Residential Mtg Ln Tr RMBS Ser 2019-		..	03/01/2020.	Paydown.....		45,427	45,427	46,470	46,447	.....	.....(1,020)	.....	.....(1,020)	.....	.....45,427	.....	.....	.....	.....331	09/25/2059.	1FM.....
64828G AD 2	New Residential Mtg Ln Tr RMBS Ser 2019-		..	01/01/2020.	Paydown.....		24,729	24,729	25,297	25,285	.....	.....(555)	.....	.....(555)	.....	.....24,729	.....	.....	.....	.....72	09/25/2059.	1FE.....
64829G AA 7	New Residential Mtg Ln Tr RMBS Ser 2016-		..	03/01/2020.	Paydown.....		47,689	47,689	49,775	49,735	.....	.....(2,046)	.....	.....(2,046)	.....	.....47,689	.....	.....	.....	.....342	11/25/2035.	1FE.....
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-		..	03/01/2020.	Paydown.....		545,573	545,573	553,261	553,015	.....	.....(7,442)	.....	.....(7,442)	.....	.....545,573	.....	.....	.....	.....2,828	02/25/2049.	1FM.....
64830M AG 8	New Residential Mtg Ln Tr RMBS Ser 2019-		..	03/01/2020.	Paydown.....		426,230	426,230	437,719	437,242	.....	.....(11,011)	.....	.....(11,011)	.....	.....426,230	.....	.....	.....	.....3,102	08/25/2059.	1FM.....
64830M AG 8	New Residential Mtg Ln Tr RMBS Ser 2019-		..	01/01/2020.	Paydown.....		224,362	224,362	230,409	230,158	.....	.....(5,796)	.....	.....(5,796)	.....	.....224,362	.....	.....	.....	.....654	08/25/2059.	1FE.....
64830W AD 3	New Residential Mtg Ln Tr RMBS Ser 2019-		..	03/01/2020.	Paydown.....		1,745,898	1,745,898	1,797,186	1,795,055	.....	.....(49,156)	.....	.....(49,156)	.....	.....1,745,898	.....	.....	.....	.....9,650	12/25/2058.	1FM.....
653240 AA 9	Newtown CTL Ser 2002 6.082% 05/15/23		..	03/15/2020.	Redemption 100.0000.....		43,816	43,816	43,815	43,816	.....	.....	.....	.....0	.....	.....43,816	.....	.....	.....	.....445	05/15/2023.	1.....
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1		..	03/01/2020.	Paydown.....		863	863	863	862	.....	.....1	.....	.....1	.....	.....863	.....	.....	.....	.....9	03/25/2034.	1FM.....

SCHEDULE D - PART 4

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

QE05.6

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2			..	03/01/2020.	Paydown.....		11,137	11,137	11,049	11,070	.....	......67	.....	......67	.....	.....11,137	.....	.....	......0	130	07/25/2034.	1FM.....
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3			..	03/01/2020.	Paydown.....		1,741	1,741	1,741	1,738	.....	......3	.....	......3	.....	.....1,741	.....	.....	......0	11	10/25/2034.	1FM.....
682134 AC 5	Omnicom Group Inc Nt 4.450% 08/15/20.			..	03/23/2020.	Call 101.5850.....		5,415,496	5,331,000	5,814,149	5,375,495	.....	.....(15,927)	.....	.....(15,927)	.....	.....5,359,569	.....	.....(28,569)	(28,569)	228,152	08/15/2020.	2FE.....
688239 AE 2	Oshkosh Truck Corp Sr Nt 5.375% 03/01/			..	03/12/2020.	Call 102.6880.....		3,399,486	3,310,500	3,439,712	3,383,021	.....	.....(4,358)	.....	.....(4,358)	.....	.....3,378,663	.....	.....(68,163)	(68,163)	183,393	03/01/2025.	2FE.....
73943# AD 5	Prairie Breeze Sr Nt Cl B 3.550% 05/01...			..	03/31/2020.	Redemption 100.0000.....		17,630	17,630	17,630	17,630	.....	.....	.....	......0	.....	.....17,630	.....	.....	......0	156	05/01/2039.	2PL.....
73943# AD 5	Prairie Breeze Sr Nt Cl B 3.550% 05/01...			..	01/14/2020.	Redemption 100.0000.....		1,312	1,312	1,312	1,312	.....	.....	.....	......0	.....	.....1,312	.....	.....	......0	.....	05/01/2039.	2Z.....
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt			..	03/23/2020.	Paydown.....		42,135	42,135	2,340	(11,833)	.....	.....53,967	.....	.....53,967	.....	.....42,135	.....	.....	......0	(354)	03/23/2035.	4FE.....
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-			..	03/23/2020.	Paydown.....		97,890	97,890	66,443	73,285	.....	.....24,605	.....	.....24,605	.....	.....97,890	.....	.....	......0	691	03/22/2038.	1FE.....
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser			..	03/23/2020.	Redemption 100.0000.....		13,560	13,560	13,560	13,560	.....	.....	.....	......0	.....	.....13,560	.....	.....	......0	77	03/22/2038.	1FE.....
742741 AA 9	Procter & Gamble ESOP Deb Ser A 9.360%			..	01/01/2020.	Redemption 100.0000.....		277,950	277,950	366,163	286,784	.....	.....(8,834)	.....	.....(8,834)	.....	.....277,950	.....	.....	......0	13,008	01/01/2021.	1FE.....
74922P AC 8	Residential Accredit Loans Inc RMBS Ser...			..	03/25/2020.	Paydown.....		30,098	30,098	20,139	20,139	.....	.....	.....	......0	.....	.....20,139	.....	.....9,959	9,959	70	02/25/2037.	1FM.....
76110W MC 7	Residential Asset Secs Corp RMBS Ser 200			..	02/01/2020.	Paydown.....		47,068	47,068	47,059	46,962	.....	.....106	.....	.....106	.....	.....47,068	.....	.....	......0	454	09/25/2031.	1FM.....
76110W MF 0	Residential Asset Secs Corp RMBS Ser 200			..	02/01/2020.	Paydown.....		561,994	606,920	322,638	322,638	.....	.....	.....	......0	.....	.....322,638	.....	.....239,355	239,355	6,374	09/25/2031.	6FM.....
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A			..	03/01/2020.	Paydown.....		3,602	3,296	3,002	3,002	.....	.....	.....	......0	.....	.....3,002	.....	.....600	600	44	05/25/2037.	4FM.....
779382 AP 5	Rowan Companies Inc Co Gtd Nt 4.875% 0			..	02/26/2020.	Tax Free Exchange.....		7,160,478	7,000,000	7,593,540	7,170,887	.....	.....(10,409)	.....	.....(10,409)	.....	.....7,160,478	.....	.....	......0	80,573	06/01/2022.	5FE.....
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2			..	03/01/2020.	Redemption 100.0000.....		28,802	28,802	30,118	29,118	.....	.....(316)	.....	.....(316)	.....	.....28,802	.....	.....	......0	337	11/01/2026.	2.....
805564 PB 1	Saxon Asset Securities Tr RMBS Ser 2003-			..	03/01/2020.	Paydown.....		3,610	3,610	3,610	3,610	.....	.....	.....	......0	.....	.....3,610	.....	.....	......0	28	12/25/2033.	1FM.....
81441P BZ 3	Security Natl Mtg Loan Tr RMBS Ser 2004-			..	03/01/2020.	Paydown.....		41,762	41,762	41,762	41,762	.....	.....	.....	......0	.....	.....41,762	.....	.....	......0	435	11/25/2034.	1FM.....
84859M AA 5	Spirit Air LBASS PTC Ser 2017-1 PTT B...			..	02/15/2020.	Redemption 100.0000.....		878,789	878,789	896,338	.....	.....	.....(17,549)	.....	.....(17,549)	.....	.....878,789	.....	.....	......0	16,697	02/15/2026.	2FE.....
863579 CD 8	2004			..	03/01/2020.	Paydown.....		12,385	12,385	12,491	12,445	.....	.....	.....	......0	.....	.....12,445	.....	.....(60)	(60)	100	10/25/2034.	1FM.....
86358R 5X 1	2002-			..	02/25/2020.	Paydown.....		3,790,528	3,790,528	3,510,384	3,612,337	.....	.....178,191	.....	.....178,191	.....	.....3,790,528	.....	.....	......0	15,183	08/25/2032.	1FM.....
86765B AG 4	Sunoco Logistics Ptnrs Op LP Co Gtd Nt...			..	02/15/2020.	Maturity.....		5,000,000	5,000,000	4,986,600	4,999,792	.....	.....208	.....	.....208	.....	.....5,000,000	.....	.....	......0	137,500	02/15/2020.	2FE.....
87875U AK 8	Teco Finance Inc Gtd Nt 5.150% 03/15/2.			..	03/15/2020.	Maturity.....		2,000,000	2,000,000	1,991,820	1,999,790	.....	.....210	.....	.....210	.....	.....2,000,000	.....	.....	......0	51,500	03/15/2020.	2FE.....
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt			..	03/30/2020.	Redemption 100.0000.....		45,003	45,003	45,003	45,003	.....	.....	.....	......0	.....	.....45,003	.....	.....	......0	689	03/30/2023.	2FE.....
89173F AA 8	Towd Point Mortgage Tr RMBS Ser 2017-1 C			..	03/01/2020.	Paydown.....		306,156	306,156	300,512	300,941	.....	.....5,216	.....	.....5,216	.....	.....306,156	.....	.....	......0	1,356	10/25/2056.	1FM.....
90261X HK 1	Swiss Bank Corp-NY Sr Nt 2.350% 03/26/			..	03/26/2020.	Maturity.....		10,000,000	10,000,000	9,962,800	9,998,110	.....	.....1,890	.....	.....1,890	.....	.....10,000,000	.....	.....	......0	117,500	03/26/2020.	1FE.....
90931C AA 6	United Air Lines LBASS EETC Ser 2019-1 C			..	02/25/2020.	Redemption 100.0000.....		461,375	461,375	473,704	472,926	.....	.....(11,551)	.....	.....(11,551)	.....	.....461,375	.....	.....	......0	9,574	08/25/2031.	1FE.....
90931E AA 2	United Air Lines LBASS EETC Ser 2019-1 C			..	02/25/2020.	Redemption 100.0000.....		120,849	120,849	120,919	120,911	.....	.....(63)	.....	.....(63)	.....	.....120,849	.....	.....	......0	2,749	08/25/2031.	1FE.....
90931V AA 4	United Air Lines PTC Ser 2018-1 A 370...			..	03/01/2020.	Redemption 100.0000.....		483,261	483,261	483,261	483,261	.....	.....	.....	......0	.....	.....483,261	.....	.....	......0	8,940	09/01/2031.	1FE.....
90932N AA 1	United Airlines LBASS PTC Ser 2018-1 Cl.			..	03/01/2020.	Redemption 100.0000.....		619,812	619,812	619,812	619,812	.....	.....	.....	......0	.....	.....619,812	.....	.....	......0	14,256	03/01/2026.	2FE.....
91740# AA 8	United States of America BIA-2 CTL Alber.			..	03/15/2020.	Redemption 100.0000.....		17,087	17,087	17,087	17,087				0		17,087			0	164	10/15/2025.	1.....

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SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls.			..	03/15/2020.	Redemption	100.0000.....	63,309	63,309	63,309	63,309	.....	.....	.....	.....0	.....	.....63,309	.....	.....	.....0	571	12/15/2026.	1.....
91838* AA 5	VA Springfield CTL Ls Fin Tr 3.880% 06..			..	03/21/2020.	Redemption	100.0000.....	150,536	150,536	150,536	150,536	.....	.....	.....	.....0	.....	.....150,536	.....	.....	.....0	975	06/21/2038.	1.....
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10			..	03/01/2020.	Paydown.....	.....	.....17,432	17,432	17,175	17,287	.....	.....145	.....	.....145	.....	.....17,432	.....	.....	.....0	120	10/25/2033.	1FM.....
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20			..	03/01/2020.	Paydown.....	.....	.....3,045	3,456	3,484	3,471	.....	.....	.....	.....0	.....	.....3,471	.....	.....(426)	(426)	23	10/25/2035.	3FM.....
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L			..	03/15/2020.	Redemption	100.0000.....	11,922	11,922	12,482	12,216	.....	.....(294)	.....	.....(294)	.....	.....11,922	.....	.....	.....0	147	05/15/2032.	1.....
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59			..	03/01/2020.	Redemption	100.0000.....	26,723	26,723	26,723	26,723	.....	.....	.....	.....0	.....	.....26,723	.....	.....	.....0	296	11/01/2022.	2.....
9497ER AD 6	Wells Fargo Home Eq Tr RMBS Ser 2005-1 C			..	03/25/2020.	Paydown.....	.....	.....393,562	393,562	393,562	393,562	.....	.....	.....	.....0	.....	.....393,562	.....	.....	.....0	2,541	04/25/2035.	1FM.....
96188# AA 6	WETT Holdings LLC Sr Sec Nt 4.310% 12/			..	03/31/2020.	Redemption	100.0000.....	66,667	66,667	66,667	66,667	.....	.....	.....	.....0	.....	.....66,667	.....	.....	.....0	718	12/18/2024.	2PL.....
96928# AC 7	William Blair CTL CTL PTC Ser 2004-1 7.			..	01/13/2020.	Redemption	100.0000.....	6,943	6,943	7,961	6,953	.....	.....(9)	.....	.....(9)	.....	.....6,943	.....	.....	.....0	44	01/25/2020.	2.....
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA 3.3			A	01/15/2020.	Redemption	100.0000.....	204,800	204,800	204,800	204,800	.....	.....	.....	.....0	.....	.....204,800	.....	.....	.....0	3,379	01/15/2030.	1FE.....
00908P AB 3	Air Canada LBASS PTT Ser 2017-1A 3.550			A	01/15/2020.	Redemption	100.0000.....	179,200	179,200	179,200	179,200	.....	.....	.....	.....0	.....	.....179,200	.....	.....	.....0	3,181	01/15/2030.	1FE.....
009090 AC 5	Air Canada LBASS EETC Ser 2015-1C 5.00			A	03/15/2020.	Paydown.....	.....	.....15,000,000	15,000,000	15,000,000	15,000,000	.....	.....	.....	.....0	.....	.....15,000,000	.....	.....	.....0	375,000	03/15/2020.	2FE.....
683715 AA 4	Open Text Corp Sr Nt 5.625% 01/15/23...			A	03/05/2020.	Call 101.4060	.....	.....17,948,862	17,700,000	17,979,750	17,821,781	.....	.....(6,564)	.....	.....(6,564)	.....	.....17,815,217	.....	.....(115,217)	(115,217)	884,956	01/15/2023.	3FE.....
11042T AA 1	British Airways Plc EETC 3.800% 09/20/...			C	03/20/2020.	Redemption	100.0000.....	129,888	129,888	129,888	129,888	.....	.....	.....	.....0	.....	.....129,888	.....	.....	.....0	1,234	06/20/2031.	1FE.....
11043X AA 1	British Airways Plc EETC 3.300% 06/15/...			C	03/15/2020.	Redemption	100.0000.....	1,532	1,532	1,532	1,532	.....	.....	.....	.....0	.....	.....1,532	.....	.....	.....0	14	12/15/2032.	1FE.....
N6777# AG 4	Overseas Assistance Fin BV Sr Nt 5.000.			D	03/31/2020.	Redemption	100.0000.....	666,667	666,667	666,667	666,667	.....	.....	.....	.....0	.....	.....666,667	.....	.....	.....0	4,444	03/30/2024.	3PL.....
Q0458* AF 6	AquaSure Finance Pty Ltd Sr Sec Nt 4.3..			D	01/12/2020.	Redemption	100.0000.....	165,230	165,230	165,230	165,230	.....	.....	.....	.....0	.....	.....165,230	.....	.....	.....0	3,569	01/12/2034.	2FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....							205,535,296	201,661,619	202,807,126	200,303,347	0	193,669	0	193,669	0	201,996,234	0	(480,851)	(480,851)	8,136,614	XXX	XXX
Bonds - Unaffiliated Bank Loans																							
000000 00 0	US Radiology Specialists Inc Additional.....			..	02/28/2020.	Tax Free Exchange.....	.....	.....491,538	501,464	491,435	.....	.....	.....103	.....	.....103	.....	.....491,538	.....	.....	.....0	1,514	01/01/2024.	4FE.....
000000 00 0	US Radiology Specialists Inc Additional.....			..	03/31/2020.	Redemption	100.0000.....	1,757	1,757	1,729	.....	.....	.....27	.....	.....27	.....	.....1,757	.....	.....	.....0	15	01/01/2024.	4FE.....
000000 00 0	Advanced Infusion Solutions Last Out Ter..			..	03/31/2020.	Redemption	100.0000.....	22,033	22,033	21,581	21,600	.....	.....433	.....	.....433	.....	.....22,033	.....	.....	.....0	424	06/27/2024.	4Z.....
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter			..	03/31/2020.	Redemption	100.0000.....	9,747	9,747	9,596	.....	.....	.....151	.....	.....151	.....	.....9,747	.....	.....	.....0	10	08/24/2024.	4FE.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter			..	03/31/2020.	Redemption	100.0000.....	46,429	46,429	46,196	.....	.....	.....232	.....	.....232	.....	.....46,429	.....	.....	.....0	106	12/20/2024.	3Z.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter			..	01/31/2020.	Tax Free Exchange.....	.....	.....20,771	20,875	20,771	.....	.....	.....	.....	.....0	.....	.....20,771	.....	.....	.....0	71	12/20/2024.	3FE.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter			..	01/31/2020.	Tax Free Exchange.....	.....	.....47,379	47,616	47,378	.....	.....	.....1	.....	.....1	.....	.....47,379	.....	.....	.....0	130	12/20/2024.	3FE.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter			..	01/31/2020.	Tax Free Exchange.....	.....	.....30,090	30,241	30,090	.....	.....	.....	.....	.....0	.....	.....30,090	.....	.....	.....0	72	12/20/2024.	3FE.....
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter			..	01/31/2020.	Tax Free Exchange.....	.....	.....21,322	21,429	21,321	.....	.....	.....	.....	.....0	.....	.....21,322	.....	.....	.....0	51	12/20/2024.	3FE.....
000000 00 0	HCA Inc Term Ln B-12 Nt 1 2.749% 03/13			..	03/31/2020.	Redemption	100.0000.....	12,613	12,613	12,613	12,613	.....	.....	.....	.....0	.....	.....12,613	.....	.....	.....0	109	03/13/2025.	2FE.....
000000 00 0	Sensata Technologies New #2 1st Lien Ter			..	03/31/2020.	Redemption	100.0000.....	13,700	13,700	13,719	13,718	.....	.....(19)	.....	.....(19)	.....	.....13,700	.....	.....	.....0	161	09/20/2026.	2FE.....

SCHEDULE D - PART 4

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

QE058

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
03539#	AA	8	..	03/26/2020.	Tax Free Exchange.....	.....	.....9,596	9,747	9,552	9,589	.....	.....	.....7	7	.....	.....9,596	.....	.....	.....0	167	08/24/2024.	4FE.....
08579J	BE	1		03/31/2020.	Redemption 100.0000.....	.....	.....5,895	5,895	5,902	5,902	.....	.....	.....(7)	(7)	.....	.....5,895	.....	.....	.....0	62	01/19/2024.	3FE.....
14880B	AG	6		03/31/2020.	Redemption 100.0000.....	.....	.....7,519	7,519	7,556	7,547	.....	.....	.....(28)	(28)	.....	.....7,519	.....	.....	.....0	75	05/17/2026.	3FE.....
40409V	AR	5		02/28/2020.	Redemption 100.0000.....	.....	.....357,412	357,412	357,144	357,149	.....	.....	.....263	263	.....	.....357,412	.....	.....	.....0	1,327	10/20/2024.	3FE.....
44989*	AA	1		03/31/2020.	Redemption 100.0000.....	.....	.....12,313	12,313	12,129	12,164	.....	.....	.....150	150	.....	.....12,313	.....	.....	.....0	308	08/20/2024.	4.....
60367*	AA	9		03/31/2020.	Redemption 100.0000.....	.....	.....4,010	4,010	4,010	4,010	.....	.....	.....	.....0	.....	.....4,010	.....	.....	.....0	58	12/02/2022.	3PL.....
60367*	AB	7		03/31/2020.	Redemption 100.0000.....	.....	.....5,411	5,411	5,384	5,393	.....	.....	.....18	18	.....	.....5,411	.....	.....	.....0	79	12/02/2022.	3PL.....
60367*	AB	7		03/31/2020.	Redemption 100.0000.....	.....	.....15,488	15,488	15,411	15,438	.....	.....	.....50	50	.....	.....15,488	.....	.....	.....0	226	12/02/2022.	3PL.....
70323#	AB	5		03/31/2020.	Redemption 100.0000.....	.....	.....1,294,265	1,294,265	1,288,613	1,288,976	.....	.....	.....5,288	5,288	.....	.....1,294,265	.....	.....	.....0	20,228	12/20/2024.	4Z.....
70324#	AC	2		03/31/2020.	Redemption 100.0000.....	.....	.....3,661,896	3,661,896	3,625,277	3,630,242	.....	.....	.....31,654	31,654	.....	.....3,661,896	.....	.....	.....0	57,233	12/20/2024.	4PL.....
70324#	AD	0	..	03/31/2020.	Redemption 100.0000.....	.....	.....931,126	931,126	926,505	608,672	.....	.....	.....4,619	4,619	.....	.....931,126	.....	.....	.....0	11,477	12/20/2024.	3Z.....
70324#	AD	0	..	02/28/2020.	Tax Free Exchange.....	.....	.....43,088	43,304	43,087	.....	.....	.....	.....1	1	.....	.....43,088	.....	.....	.....0	104	12/20/2024.	3Z.....
70324#	AD	0	..	03/31/2020.	Redemption 100.0000.....	.....	.....35,625	35,625	35,447	.....	.....	.....	.....178	178	.....	.....35,625	.....	.....	.....0	98	12/20/2024.	3Z.....
70324#	AD	0	..	03/31/2020.	Redemption 100.0000.....	.....	.....64,884	64,884	64,560	.....	.....	.....	.....324	324	.....	.....64,884	.....	.....	.....0	208	12/20/2024.	3Z.....
70324#	AD	0	..	03/31/2020.	Redemption 100.0000.....	.....	.....17,080	17,080	16,995	.....	.....	.....	.....85	85	.....	.....17,080	.....	.....	.....0	93	12/20/2024.	3Z.....
70324#	AD	0	..	03/31/2020.	Redemption 100.0000.....	.....	.....45,009	45,009	44,784	.....	.....	.....	.....225	225	.....	.....45,009	.....	.....	.....0	28	12/20/2024.	3Z.....
70324#	AD	0	..	02/28/2020.	Tax Free Exchange.....	.....	.....31,982	32,143	31,982	.....	.....	.....	.....	.....0	.....	.....31,982	.....	.....	.....0	22	12/20/2024.	3Z.....
70324#	AD	0	..	03/31/2020.	Redemption 100.0000.....	.....	.....49,884	49,884	49,635	.....	.....	.....	.....249	249	.....	.....49,884	.....	.....	.....0	191	12/20/2024.	3Z.....
70324#	AD	0	..	03/31/2020.	Redemption 100.0000.....	.....	.....58,036	58,036	57,746	.....	.....	.....	.....290	290	.....	.....58,036	.....	.....	.....0	284	12/20/2024.	3Z.....
70466@	AA	6	..	03/31/2020.	Redemption 100.0000.....	.....	.....82,696	82,696	82,346	82,617	.....	.....	.....79	79	.....	.....82,696	.....	.....	.....0	1,310	06/30/2020.	3PL.....
72584D	AE	4	..	03/31/2020.	Redemption 100.0000.....	.....	.....7,481	7,481	7,537	7,524	.....	.....	.....(43)	(43)	.....	.....7,481	.....	.....	.....0	65	03/29/2025.	3FE.....
74966U	AP	5	..	02/11/2020.	Redemption 100.0000.....	.....	.....13,928,643	13,928,643	13,960,589	13,944,570	.....	.....	.....(15,928)	(15,928)	.....	.....13,928,643	.....	.....	.....0	61,084	04/17/2023.	2FE.....
78431@	AA	1	..	03/31/2020.	Redemption 100.0000.....	.....	.....2,836	2,836	2,801	2,807	.....	.....	.....30	30	.....	.....2,836	.....	.....	.....0	51	12/13/2023.	4PL.....
88870P	A*	7	..	03/31/2020.	Redemption 100.0000.....	.....	.....12,500	12,500	12,250	12,257	.....	.....	.....243	243	.....	.....12,500	.....	.....	.....0	252	11/22/2024.	4FE.....
88870T	AG	3	..	02/28/2020.	Redemption 100.0000.....	.....	.....67,610	67,610	65,919	66,042	.....	.....	.....1,568	1,568	.....	.....67,610	.....	.....	.....0	773	03/08/2026.	4FE.....
90347B	AH	1	..	03/31/2020.	Redemption 100.0000.....	.....	.....1,369,967	1,369,967	1,373,297	1,371,929	.....	.....	.....(1,962)	(1,962)	.....	.....1,369,967	.....	.....	.....0	2,459	06/01/2024.	3FE.....
90372@	AC	3	..	03/31/2020.	Redemption 100.0000.....	.....	.....6,032	6,032	5,978	4,934	.....	.....	.....52	52	.....	.....6,032	.....	.....	.....0	100	01/01/2024.	4FE.....
90372@	AC	3	..	01/01/2020.	Redemption 100.0000.....	.....	.....6,032	6,032	5,978	4,934	.....	.....	.....52	52	.....	.....6,032	.....	.....	.....0	1	01/01/2024.	4Z.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
90372@ AC 3	US Radiology Specialists Inc Delayed Dra.			..	01/01/2020.	Tax Free Exchange.....	.....	.....416,604	418,614	416,521	416,605	.....	.....(1)	.....	.....(1)	.....	.....416,604	.....	.....	.....0	(2,241)	01/01/2024.	4FE.....
68371Y AJ 2	Open Text Corp Term Ln Nt 1 2.691% 05/			A	03/31/2020.	Redemption 100.0000.....	.....	.....13,108	13,108	13,150	13,146	.....	.....(38)	.....	.....(38)	.....	.....13,108	.....	.....	.....0	114	05/30/2025.	2FE.....
82999999.	Total - Bonds - Unaffiliated Bank Loans.....							23,281,407	23,294,470	23,264,514	21,920,378	0	28,346	0	28,346	0	23,281,407	0	0	0	158,899	XXX	XXX
8399997.	Total - Bonds - Part 4.....							...433,927,808	...423,770,826	...430,513,108	...422,947,014	0	(924,212)	0	(924,212)	0	428,520,301	0	..1,387,594	1,387,594	..9,860,530	XXX	XXX
83999999.	Total - Bonds.....							...433,927,808	...423,770,826	...430,513,108	...422,947,014	0	(924,212)	0	(924,212)	0	428,520,301	0	..1,387,594	1,387,594	..9,860,530	XXX	XXX
99999999.	Total - Bonds, Preferred and Common Stocks.....							...433,927,808	XXX	...430,513,108	...422,947,014	0	(924,212)	0	(924,212)	0	428,520,301	0	..1,387,594	1,387,594	..9,860,530	XXX	XXX

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
JP Morgan Mozaic USD Index Call Options	VAGLB: 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	.....	.....31,573	.....	.....31,573	(59,722)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: 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	.....	.....359,151	.....	.....359,151	(660,910)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: 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	.....	.....380,151	.....	.....380,151	(702,129)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: 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	.....	.....66,078	.....	.....66,078	(292,804)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: 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	.....	.....288,247	.....	.....288,247	...(1,167,847)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: 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	.....	.....325,263	.....	.....325,263	...(1,289,903)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: 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	.....	.....1,369,347	.....	.....1,369,347	...(4,652,755)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: 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	.....	.....101,233	.....	.....101,233	(196,907)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: 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	.....	.....208,818	.....	.....208,818	(392,797)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: 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	.....	.....537,248	.....	.....537,248	...(1,047,417)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: 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	.....	.....23,265	.....	.....23,265	(127,826)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: 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	.....	.....1,227,405	.....	.....1,227,405	(2,409,745)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: 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	.....	.....362,054	.....	.....362,054	...(1,551,549)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: 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	.....	.....349,913	.....	.....349,913	...(1,471,172)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: 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	.....	.....1,117,845	.....	.....1,117,845	...(4,019,830)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: 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	.....	.....33,086	.....	.....33,086	(82,685)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: 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	.....	.....155,449	.....	.....155,449	(378,032)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: 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	.....	.....293,545	.....	.....293,545	(722,588)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: 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	.....	.....564	.....	.....564	(4,142)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: 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	.....	.....32,245	.....	.....32,245	(80,814)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: 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	.....	.....40,763	.....	.....40,763	(287,742)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: 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	.....	.....721,268	.....	.....721,268	...(1,768,820)	.....	.....	.....	.....	.....	03.....

QE06

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE06.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: 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	.....	.....164,838	.....	.....164,838	...(1,129,594)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: 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	.....	.....135,457	.....	.....135,457	...(838,543)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: 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	.....	.....42,661	.....	.....42,661	...(240,789)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: 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	.....	.....478,853	.....	.....478,853	...(2,582,551)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: 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	.....	.....1,004,243	.....	.....1,004,243	...(1,845,303)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: 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	.....	.....4,282	.....	.....4,282	...(10,611)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....148,173	.....	.....148,173	...(379,091)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....231,609	.....	.....231,609	...(624,704)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....282,908	.....	.....282,908	...(740,897)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....24,290	.....	.....24,290	...(182,165)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....222,695	.....	.....222,695	...(569,749)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....84,443	.....	.....84,443	...(601,079)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....1,029,462	.....	.....1,029,462	...(2,752,859)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....178,030	.....	.....178,030	...(1,253,456)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....183,694	.....	.....183,694	...(1,229,053)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....2,096	.....	.....2,096	...(11,617)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....131,865	.....	.....131,865	...(800,297)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....727,268	.....	.....727,268	...(4,018,653)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....14,892	.....	.....14,892	...(44,973)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....76,680	.....	.....76,680	...(245,232)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....235,859	.....	.....235,859	...(718,676)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....69,580	.....	.....69,580	...(210,547)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....20,805	.....	.....20,805	(213,924)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....334,352	.....	.....334,352	...(1,063,852)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....69,284	.....	.....69,284	(622,719)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....447,642	.....	.....447,642	...(1,384,573)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....120,352	.....	.....120,352	...(1,037,142)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....56,701	.....	.....56,701	(463,777)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....122,026	.....	.....122,026	(887,117)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....303,312	.....	.....303,312	...(2,086,967)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....48,174	.....	.....48,174	(197,895)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....192,371	.....	.....192,371	(749,722)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....170,288	.....	.....170,288	(658,055)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....30,992	.....	.....30,992	(118,009)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....33,506	.....	.....33,506	(421,585)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....313,752	.....	.....313,752	...(1,241,149)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....107,212	.....	.....107,212	...(1,221,248)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....229,539	.....	.....229,539	(903,180)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....135,141	.....	.....135,141	...(1,461,688)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....26,496	.....	.....26,496	(275,176)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....268,070	.....	.....268,070	...(2,357,037)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....119,354	.....	.....119,354	...(1,034,606)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....35,930	.....	.....35,930	(131,718)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....166,386	.....	.....166,386	(567,515)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC2 Call Options...	VAGLB: 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	.....	.....208,948	.....	.....208,948	(702,013)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....11,393	.....	.....11,393	(39,681)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....51,792	.....	.....51,792	(477,030)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....591,094	.....	.....591,094	...(2,000,943)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....163,498	.....	.....163,498	...(1,383,794)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....146,554	.....	.....146,554	(491,922)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....146,453	.....	.....146,453	...(1,199,903)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....20,044	.....	.....20,044	(158,413)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....491,262	.....	.....491,262	...(3,419,832)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....117,740	.....	.....117,740	(819,626)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....62,035	.....	.....62,035	(128,509)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....170,072	.....	.....170,072	(357,871)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....277,432	.....	.....277,432	(598,236)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....26,823	.....	.....26,823	(54,064)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....3,461	.....	.....3,461	(12,997)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....105,301	.....	.....105,301	(442,467)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....616,647	.....	.....616,647	(1,236,046)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....355,327	.....	.....355,327	...(1,394,369)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....57,322	.....	.....57,322	(121,399)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....269,171	.....	.....269,171	...(1,037,176)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....6,717	.....	.....6,717	(26,539)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....5,118	.....	.....5,118	(16,343)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....757,948	.....	.....757,948	...(2,558,633)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....73,473	.....	.....73,473	...(237,987)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....18,558	.....	.....18,558	...(37,795)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....63,351	.....	.....63,351	...(147,201)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....187,545	.....	.....187,545	...(444,174)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....21,121	.....	.....21,121	...(149,997)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....249,663	.....	.....249,663	...(597,000)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....274,560	.....	.....274,560	...(598,457)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....5,691	.....	.....5,691	...(12,939)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....247,221	.....	.....247,221	...(579,083)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....108,520	.....	.....108,520	...(551,626)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....103,730	.....	.....103,730	...(537,993)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....75,958	.....	.....75,958	...(363,411)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....709,042	.....	.....709,042	...(1,673,086)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....387,359	.....	.....387,359	...(1,721,423)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....63,187	.....	.....63,187	...(153,818)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....319,208	.....	.....319,208	...(1,401,021)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....5,337	.....	.....5,337	...(21,442)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....249,066	.....	.....249,066	...(1,083,827)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....926,082	.....	.....926,082	...(3,573,443)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....66,805	.....	.....66,805	...(242,021)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....26,185	.....	.....26,185	...(70,212)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....140,059	.....	.....140,059	(372,461)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....211,192	.....	.....211,192	(560,779)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....47,477	.....	.....47,477	(373,960)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....121,762	.....	.....121,762	(318,981)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....107,986	.....	.....107,986	(282,684)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....468,330	.....	.....468,330	(1,238,898)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....137,968	.....	.....137,968	(804,321)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....63,954	.....	.....63,954	(342,022)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....123,363	.....	.....123,363	(655,291)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....463,123	.....	.....463,123	(1,202,442)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....185,832	.....	.....185,832	(963,646)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....105,910	.....	.....105,910	(513,411)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....390,495	.....	.....390,495	(1,894,746)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....513,484	.....	.....513,484	(2,328,032)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....169,566	.....	.....169,566	(459,038)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....35,757	.....	.....35,757	(280,575)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....6,849	.....	.....6,849	(19,910)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....560,214	.....	.....560,214	(1,505,423)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....182,432	.....	.....182,432	(1,085,477)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....608	.....	.....608	(3,436)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....145,700	.....	.....145,700	(806,304)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....78,314	.....	.....78,314	(217,108)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....36,066	.....	.....36,066	(198,087)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....2,575	.....	.....2,575	(14,915)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	....426,745	.....	....426,745	...(2,151,520)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....39,843	.....	.....39,843	(196,510)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....32,701	.....	.....32,701	(92,580)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	....144,466	.....	....144,466	(394,288)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....41,542	.....	.....41,542	(105,856)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	....199,872	.....	....199,872	(526,019)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	....236,771	.....	....236,771	(607,985)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....59,927	.....	.....59,927	(417,987)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....783	.....	.....783	(1,936)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....590,052	.....	.....590,052	...(1,533,314)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....251,745	.....	.....251,745	(1,332,250)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....3,290	.....	.....3,290	(19,442)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....215,225	.....	.....215,225	...(1,093,518)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....18,333	.....	.....18,333	(43,761)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,708	.....	.....1,708	(8,889)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....2,683	.....	.....2,683	(11,469)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	....722,531	.....	....722,531	...(3,310,882)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....15,081	.....	.....15,081	(62,880)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/12/2017....	09/11/2020....	596	214,610	360.....	8,662	.....	.....	.....3,784	.....	.....3,784	(12,922)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....9,626	.....	.....9,626	(30,526)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....7,870	.....	.....7,870	(27,162)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....79,283	.....	.....79,283	(273,438)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....192,968	.....	.....192,968	(647,320)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....55,493	.....	.....55,493	(504,721)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....762	.....	.....762	(13,677)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....12,020	.....	.....12,020	(41,176)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....13,597	.....	.....13,597	(104,109)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....376,355	.....	.....376,355	(1,270,070)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....153,403	.....	.....153,403	(1,102,845)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....11,242	.....	.....11,242	(82,781)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....149,301	.....	.....149,301	(1,005,982)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....43,024	.....	.....43,024	(274,899)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....439,777	.....	.....439,777	(2,706,752)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....7,576	.....	.....7,576	(18,600)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....34,200	.....	.....34,200	(86,162)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....53,847	.....	.....53,847	(138,298)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....156,392	.....	.....156,392	(415,952)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....30,471	.....	.....30,471	(198,652)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....8,084	.....	.....8,084	(94,202)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....119,735	.....	.....119,735	(315,249)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....58,060	.....	.....58,060	(303,996)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....424,081	.....	.....424,081	(1,109,070)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....126,043	.....	.....126,043	(668,824)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....66,164	.....	.....66,164	(315,395)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....112,873	.....	.....112,873	(550,482)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....113,548	.....	.....113,548	(507,069)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....333,108	.....	.....333,108	...(1,521,292)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,464	.....	.....1,464	(3,493)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....134,408	.....	.....134,408	(306,799)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....73,541	.....	.....73,541	(168,175)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....216,849	.....	.....216,849	(488,899)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....37,967	.....	.....37,967	(201,064)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....16,370	.....	.....16,370	(138,401)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....366,698	.....	.....366,698	(835,469)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....150,022	.....	.....150,022	(651,654)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....383,893	.....	.....383,893	(866,577)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....154,642	.....	.....154,642	(657,060)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....116,559	.....	.....116,559	(480,863)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....201,174	.....	.....201,174	(801,826)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....385,041	.....	.....385,041	...(1,452,918)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....438,490	.....	.....438,490	(1,626,974)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....4,754	.....	.....4,754	(17,676)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....638	.....	.....638	(3,370)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....424	.....	.....424	(4,406)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....1,148	.....	.....1,148	(12,443)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....3,566	.....	.....3,566	(84,996)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....7,242	.....	.....7,242	(50,828)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....8,428	.....	.....8,428	(305,247)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....1,396	.....	.....1,396	(9,197)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....791	.....	.....791	(45,442)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....652	.....	.....652	(34,412)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....5,247	.....	.....5,247	(39,027)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....22,667	.....	.....22,667	(195,875)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....13,002	.....	.....13,002	(116,436)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....282	.....	.....282	(8,749)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....963	.....	.....963	(29,327)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....475	.....	.....475	(12,902)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....1,367	.....	.....1,367	(37,371)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....4,318	.....	.....4,318	(101,021)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....10,200	.....	.....10,200	(27,809)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....81,863	.....	.....81,863	(222,321)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....28,161	.....	.....28,161	(73,608)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....220,384	.....	.....220,384	(581,189)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....16,365	.....	.....16,365	(102,929)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....25,852	.....	.....25,852	(259,275)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....516,811	.....	.....516,811	(1,373,365)	.....	.....	.....	.....	.....	03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....156,362	.....	.....156,362	(826,790)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....154,226	.....	.....154,226	(399,315)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....57,025	.....	.....57,025	(290,370)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....192,872	.....	.....192,872	(935,364)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....36,458	.....	.....36,458	(183,383)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....487,463	.....	.....487,463	(2,172,088)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....170,898	.....	.....170,898	(750,315)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....105,552	.....	.....105,552	1,221	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....540,962	.....	.....540,962	22,019	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/25/2017....	10/23/2020....	1,071	297,769	277.98.....	7,670	.....	.....	.....20,014	.....	.....20,014	(58)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/25/2017....	10/23/2020....	1,013	268,672	265.29.....	12,973	.....	.....	.....31,662	.....	.....31,662	703	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/25/2017....	10/23/2020....	1,409	375,252	266.31.....	17,289	.....	.....	.....42,616	.....	.....42,616	927	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....220,324	.....	.....220,324	4,748	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....143,779	.....	.....143,779	1,577	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....9,131	.....	.....9,131	(24,728)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....74,762	.....	.....74,762	(210,369)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,470	.....	.....1,470	(4,128)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....225,165	.....	.....225,165	(638,808)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....7,500	.....	.....7,500	(47,658)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....17,611	.....	.....17,611	(182,247)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....361,450	.....	.....361,450	(1,023,514)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....169,294	.....	.....169,294	(921,320)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC2 Call Options...	VAGLB: 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	.....	.....17,201	.....	.....17,201	(48,923)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....13,209	.....	.....13,209	(68,584)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....177,688	.....	.....177,688	(918,474)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....3,496	.....	.....3,496	(16,952)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....480,398	.....	.....480,398	...(2,267,137)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....70,315	.....	.....70,315	(309,003)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....19,268	.....	.....19,268	(238,217)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....281,307	.....	.....281,307	(967,730)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....140,967	.....	.....140,967	(929,459)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....151,413	.....	.....151,413	(961,531)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....428,696	.....	.....428,696	...(2,399,317)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....1,667	.....	.....1,667	(6,101)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....73,053	.....	.....73,053	(248,075)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....103,684	.....	.....103,684	(344,889)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....52,578	.....	.....52,578	(155,855)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....254,251	.....	.....254,251	(707,594)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....23,165	.....	.....23,165	(230,209)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....548,386	.....	.....548,386	...(1,591,547)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....208,864	.....	.....208,864	...(1,129,950)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....156,718	.....	.....156,718	(809,183)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....598,125	.....	.....598,125	...(2,861,375)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		6,892		6,892	(17,799)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

QE06.12

1	2	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 Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/28/2017....	09/29/2020....	7,461	1,952,516	261.69.....	139,388	.....	.....	.....260,143	.....	.....260,143	5,816	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/28/2017....	09/29/2020....	1,897	511,493	269.57.....	26,230	.....	.....	.....51,213	.....	.....51,213	1,001	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/28/2017....	09/29/2020....	11,289	3,047,014	269.91.....	153,911	.....	.....	.....300,864	.....	.....300,864	5,782	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....562,453	.....	.....562,453	8,631	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....243,780	.....	.....243,780	3,018	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/28/2017....	09/29/2020....	2,335	611,477	261.87.....	43,341	.....	.....	.....80,994	.....	.....80,994	1,811	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/28/2017....	09/29/2020....	2,028	531,735	262.22.....	37,167	.....	.....	.....69,628	.....	.....69,628	1,556	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017....	08/31/2020....	1,045	283,067	270.94.....	16,532	.....	.....	.....26,769	.....	.....26,769	469	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017....	08/31/2020....	2,552	661,175	259.07.....	61,184	.....	.....	.....95,674	.....	.....95,674	1,963	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017....	08/31/2020....	2,510	652,137	259.86.....	58,670	.....	.....	.....92,097	.....	.....92,097	1,898	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....195,297	.....	.....195,297	4,015	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017....	08/31/2020....	754	202,107	268.1.....	13,274	.....	.....	.....21,455	.....	.....21,455	423	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....334,873	.....	.....334,873	4,727	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017....	08/31/2020....	3,036	789,717	260.15.....	70,309	.....	.....	.....110,523	.....	.....110,523	2,282	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017....	08/31/2020....	358	95,449	266.84.....	6,594	.....	.....	.....10,631	.....	.....10,631	215	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....301,791	.....	.....301,791	6,030	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....579,989	.....	.....579,989	8,225	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017....	08/31/2020....	128	33,880	265.1.....	2,506	.....	.....	.....4,021	.....	.....4,021	83	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017....	08/31/2020....	2,481	656,737	264.76.....	49,227	.....	.....	.....78,880	.....	.....78,880	1,636	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/30/2017....	08/31/2020....	125	32,380	260.06.....	2,892	.....	.....	.....4,544	.....	.....4,544	94	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	06/30/2020....	1,139	294,342	258.44.....	26,180	.....	.....	.....43,486	.....	.....43,486	740	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....144,179	.....	.....144,179	2,541	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	06/30/2020....	352	90,672	257.35.....	8,393	.....	.....	.....13,837	.....	.....13,837	233	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....314,983	.....	.....314,983	3,609	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....173,126	.....	.....173,126	2,929	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....144,774	.....	.....144,774	2,555	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	06/30/2020....	1,071	283,105	264.34.....	20,048	.....	.....	.....34,575	.....	.....34,575	610	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....150,757	.....	.....150,757	2,651	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....461,231	.....	.....461,231	5,757	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....253,902	.....	.....253,902	4,462	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	07/31/2020....	3,417	925,098	270.7.....	50,678	.....	.....	.....88,475	.....	.....88,475	1,463	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	07/31/2020....	874	224,817	257.31.....	20,970	.....	.....	.....34,316	.....	.....34,316	632	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	07/31/2020....	95	24,629	257.95.....	2,245	.....	.....	.....3,689	.....	.....3,689	68	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....233,512	.....	.....233,512	4,304	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....277,728	.....	.....277,728	5,288	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....263,863	.....	.....263,863	5,012	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....523,273	.....	.....523,273	7,654	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	06/30/2020....	89	22,966	258.39.....	2,046	.....	.....	.....3,398	.....	.....3,398	58	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	06/30/2020....	1,009	260,198	257.91.....	23,598	.....	.....	.....39,055	.....	.....39,055	661	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	07/31/2020....	3,212	829,043	258.1.....	75,157	.....	.....	.....123,621	.....	.....123,621	2,294	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....201,666	.....	.....201,666	3,741	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	07/31/2020....	2,884	764,611	265.13.....	52,950	.....	.....	.....90,722	.....	.....90,722	1,718	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	07/31/2020....	162	41,827	257.95.....	3,812	.....	.....	.....6,265	.....	.....6,265	116	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	07/31/2020....	1,702	453,972	266.73.....	29,448	.....	.....	.....50,818	.....	.....50,818	949	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.14

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/05/2017....	07/31/2020....	1,875	500,347	266.87.....	32,269	.....	.....	.....55,718	.....	.....55,718	1,039	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....179,696	.....	.....179,696	3,415	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....821	.....	.....821	(5,612)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....105	.....	.....105	(1,422)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....519	.....	.....519	(5,712)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....242	.....	.....242	(4,176)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	04/28/2020....	893	224,999	251.88.....	24,826	.....	.....	.....40,005	.....	.....40,005	498	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	04/28/2020....	2,575	643,524	249.92.....	75,820	.....	.....	.....120,362	.....	.....120,362	1,463	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	04/28/2020....	790	197,761	250.34.....	22,979	.....	.....	.....36,595	.....	.....36,595	447	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....216,964	.....	.....216,964	2,643	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	04/28/2020....	2,843	731,171	257.19.....	66,800	.....	.....	.....112,222	.....	.....112,222	1,496	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....245,760	.....	.....245,760	3,303	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	04/28/2020....	2,165	557,412	257.42.....	50,491	.....	.....	.....84,979	.....	.....84,979	1,137	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....665,170	.....	.....665,170	5,336	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....10,206	.....	.....10,206	(30,294)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....67,860	.....	.....67,860	(201,919)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....197,317	.....	.....197,317	(580,228)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....19,149	.....	.....19,149	(188,717)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....256,208	.....	.....256,208	(780,637)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....152,723	.....	.....152,723	(855,239)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....149,240	.....	.....149,240	(778,864)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....565,823	.....	.....565,823	(2,734,741)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	05/29/2020....	93	23,749	255.64.....	2,310	.....	.....	.....3,809	.....	.....3,809	58	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	05/29/2020....	2,933	744,763	253.94.....	76,929	.....	.....	.....125,238	.....	.....125,238	1,854	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	05/29/2020....	1,953	505,801	259.....	43,478	.....	.....	.....73,513	.....	.....73,513	1,157	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	05/29/2020....	2,823	716,190	253.7.....	74,598	.....	.....	.....121,225	.....	.....121,225	1,790	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	05/29/2020....	2,474	625,632	252.9.....	66,988	.....	.....	.....108,211	.....	.....108,211	1,582	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	05/29/2020....	223	57,890	259.62.....	4,860	.....	.....	.....8,255	.....	.....8,255	131	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....290,194	.....	.....290,194	2,360	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....164,446	.....	.....164,446	2,659	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	05/29/2020....	3,711	963,797	259.71.....	80,640	.....	.....	.....137,060	.....	.....137,060	2,174	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	05/29/2020....	3,971	1,041,226	262.22.....	78,993	.....	.....	.....136,689	.....	.....136,689	2,222	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	05/29/2020....	6,754	1,764,087	261.21.....	139,277	.....	.....	.....239,298	.....	.....239,298	3,854	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	05/29/2020....	1,657	426,944	257.65.....	38,600	.....	.....	.....64,614	.....	.....64,614	1,001	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/07/2017....	05/29/2020....	16,932	4,379,719	258.66.....	381,331	.....	.....	.....645,847	.....	.....645,847	5,906	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017....	11/27/2020....	51	13,639	269.54.....	833	.....	.....	.....1,369	.....	.....1,369	30	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017....	11/27/2020....	1,506	424,267	281.8.....	15,063	.....	.....	.....22,871	.....	.....22,871	(627)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017....	11/27/2020....	387	103,979	269.02.....	6,483	.....	.....	.....10,658	.....	.....10,658	239	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017....	11/27/2020....	2,195	591,478	269.52.....	36,138	.....	.....	.....59,423	.....	.....59,423	1,300	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017....	11/27/2020....	10,921	2,945,845	269.75.....	178,301	.....	.....	.....293,207	.....	.....293,207	6,335	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017....	11/27/2020....	10,621	2,946,011	277.37.....	128,486	.....	.....	.....205,748	.....	.....205,748	414	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017....	11/27/2020....	8,518	2,373,284	278.63.....	97,737	.....	.....	.....154,694	.....	.....154,694	(698)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017....	11/27/2020....	20,909	5,774,169	276.16.....	265,868	.....	.....	.....435,602	.....	.....435,602	772	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017....	12/11/2020....	79	21,781	277.18.....	965	.....	.....	.....1,541	.....	.....1,541	8	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017....	12/11/2020....	541	156,633	289.75.....	3,777	.....	.....	.....4,700	.....	.....4,700	(644)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017....	12/11/2020....	886	244,886	276.52.....	11,168	.....	.....	.....17,928	.....	.....17,928	140	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017....	12/11/2020....	2,191	605,211	276.24.....	27,945	.....	.....	.....44,944	.....	.....44,944	400	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....72,208	.....	.....72,208	376	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....64,230	.....	.....64,230	(4,015)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017....	12/11/2020....	3,133	891,996	284.71.....	27,748	.....	.....	.....39,779	.....	.....39,779	(2,214)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....203,109	.....	.....203,109	(7,767)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....13,322	.....	.....13,322	(144,108)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....387,026	.....	.....387,026	(1,291,014)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....171,471	.....	.....171,471	(1,053,291)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....133,976	.....	.....133,976	(804,899)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....511,979	.....	.....511,979	(2,727,574)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....433	.....	.....433	(1,410)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....101,093	.....	.....101,093	(337,619)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....198,496	.....	.....198,496	(656,655)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....11,391	.....	.....11,391	(143,902)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....218,985	.....	.....218,985	(821,527)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....97,788	.....	.....97,788	(685,715)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....79,714	.....	.....79,714	(538,545)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....279,193	.....	.....279,193	(1,727,047)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/10/2018....	01/08/2021....	59	21,861	368.78.....	898	.....	.....	.....229	.....	.....229	(990)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....75,630	.....	.....75,630	(281,888)	.....	.....	.....	.....	.....	03.....

QE06.16

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE06.17

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....162,143	.....	.....162,143	(609,727)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....5,501	.....	.....5,501	(24,629)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....26,999	.....	.....26,999	(130,811)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....35,336	.....	.....35,336	(160,792)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,991	.....	.....1,991	(29,188)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....4,526	.....	.....4,526	(73,709)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....31,835	.....	.....31,835	(160,075)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....38,025	.....	.....38,025	(172,921)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....17,988	.....	.....17,988	(155,166)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....116,823	.....	.....116,823	(585,621)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....45,380	.....	.....45,380	(415,267)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....13,321	.....	.....13,321	(109,894)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....40,579	.....	.....40,579	(355,466)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....57,346	.....	.....57,346	(421,404)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....126,672	.....	.....126,672	(1,026,504)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,797	.....	.....1,797	(8,593)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	01/17/2018....	01/15/2021....	1,603	466,193	290.84.....	13,770	.....	.....	.....13,239	.....	.....13,239	(1,855)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	01/17/2018....	01/15/2021....	1,225	340,516	277.9.....	18,035	.....	.....	.....23,332	.....	.....23,332	48	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	01/17/2018....	01/15/2021....	1,656	461,605	278.73.....	23,614	.....	.....	.....30,246	.....	.....30,246	(68)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	01/17/2018....	01/15/2021....	111	32,389	290.95.....	952	.....	.....	.....911	.....	.....911	(130)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	01/17/2018....	01/15/2021....	775	217,351	280.55.....	10,290	.....	.....	.....12,847	.....	.....12,847	(172)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....198,969	.....	.....198,969	(616)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.18

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....134,162	.....	.....134,162	(9,087)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/17/2018....	01/15/2021....	2,732	786,244	287.82.....	26,834	.....	.....	.....28,542	.....	.....28,542	(2,502)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....137,593	.....	.....137,593	(10,412)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....315,763	.....	.....315,763	(16,881)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/17/2018....	01/15/2021....	1,234	356,456	288.75.....	11,642	.....	.....	.....12,033	.....	.....12,033	(1,232)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/17/2018....	01/15/2021....	2,973	852,914	286.85.....	30,460	.....	.....	.....33,313	.....	.....33,313	(2,457)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/17/2018....	01/15/2021....	1,502	421,366	280.55.....	19,949	.....	.....	.....24,905	.....	.....24,905	(335)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....148,254	.....	.....148,254	(761,264)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....77,540	.....	.....77,540	(754,969)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....49,334	.....	.....49,334	(413,331)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....148,277	.....	.....148,277	(1,256,100)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,119	.....	.....1,119	(5,921)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....27,240	.....	.....27,240	(143,021)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....5,264	.....	.....5,264	(85,447)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....67,599	.....	.....67,599	(362,713)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....194,898	.....	.....194,898	(429,530)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....454,500	.....	.....454,500	(1,002,643)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....276,927	.....	.....276,927	(971,385)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....226,749	.....	.....226,749	(763,070)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....705,907	.....	.....705,907	(2,281,123)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....5,581	.....	.....5,581	(12,827)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....60,404	.....	.....60,404	(133,646)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.19

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....28,700	.....	.....28,700	(159,948)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/02/2021....	1,006	298,723	297.08.....	4,140	.....	.....	.....4,882	.....	.....4,882	(1,312)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/02/2021....	1,408	400,192	284.28.....	11,172	.....	.....	.....18,909	.....	.....18,909	(803)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/02/2021....	2,189	622,931	284.62.....	17,091	.....	.....	.....28,775	.....	.....28,775	(1,315)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....85,217	.....	.....85,217	(3,561)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....91,004	.....	.....91,004	(12,899)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....45,361	.....	.....45,361	(8,005)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....127,135	.....	.....127,135	(16,900)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/19/2021....	832	236,143	283.7.....	6,869	.....	.....	.....11,657	.....	.....11,657	(351)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/19/2021....	1,018	278,399	273.46.....	13,117	.....	.....	.....23,779	.....	.....23,779	465	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/19/2021....	9,447	2,588,219	273.97.....	119,222	.....	.....	.....216,021	.....	.....216,021	3,953	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/19/2021....	1,062	291,708	274.74.....	12,983	.....	.....	.....23,496	.....	.....23,496	383	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/19/2021....	1,274	362,262	284.41.....	10,168	.....	.....	.....17,089	.....	.....17,089	(613)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/19/2021....	8,711	2,445,262	280.71.....	82,398	.....	.....	.....144,498	.....	.....144,498	(1,339)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/19/2021....	3,699	1,016,358	274.75.....	45,214	.....	.....	.....81,826	.....	.....81,826	1,330	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/19/2021....	4,729	1,339,115	283.19.....	39,955	.....	.....	.....68,255	.....	.....68,255	(1,774)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/19/2021....	5,171	1,456,244	281.6.....	46,994	.....	.....	.....81,723	.....	.....81,723	(1,207)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/19/2021....	15,297	4,280,808	279.84.....	150,412	.....	.....	.....265,716	.....	.....265,716	(1,123)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/19/2021....	3,557	1,003,021	282.02.....	31,709	.....	.....	.....54,904	.....	.....54,904	(964)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/19/2021....	11,263	3,157,711	280.35.....	108,269	.....	.....	.....190,465	.....	.....190,465	(1,357)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....350,144	.....	.....350,144	(862,958)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....283,079	.....	.....283,079	(1,041,005)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC2 Call Options...	VAGLB: 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	.....	.....208,029	.....	.....208,029	(755,993)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....812,589	.....	.....812,589	...(2,860,941)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....107,996	.....	.....107,996	(274,632)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....224,025	.....	.....224,025	(553,495)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....34,282	.....	.....34,282	(178,156)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....189	.....	.....189	(1,432)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....285	.....	.....285	(7,492)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....142	.....	.....142	(2,681)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....43,605	.....	.....43,605	(185,799)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....565,923	.....	.....565,923	...(1,220,810)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....298,655	.....	.....298,655	(944,158)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....311,944	.....	.....311,944	(962,179)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....945,427	.....	.....945,427	...(2,774,188)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....20,278	.....	.....20,278	(44,706)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....181,493	.....	.....181,493	(372,559)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....266,148	.....	.....266,148	(557,921)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	03/21/2018....	03/19/2021....	3,296	905,664	274.76.....	40,022	.....	.....73,048	.....	.....73,048	1,383	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....150,403	.....	.....150,403	2,762	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....152,411	.....	.....152,411	2,865	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....64,771	.....	.....64,771	(1,953)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....469,596	.....	.....469,596	6,620	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....423,498	.....	.....423,498	(9,008)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Call Options.....	VAGLB: 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	.....	.....	.....280,729	.....	.....280,729	(3,309)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....949,165	.....	.....949,165	(3,332)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....41,774	.....	.....41,774	(179,874)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....616,785	.....	.....616,785	(1,332,819)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....399,621	.....	.....399,621	(1,250,731)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....251,516	.....	.....251,516	(769,151)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....963,234	.....	.....963,234	(2,876,976)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....48,531	.....	.....48,531	(102,183)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....194,861	.....	.....194,861	(413,717)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....216,068	.....	.....216,068	(462,156)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....59,229	.....	.....59,229	(238,479)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....838,789	.....	.....838,789	(1,622,632)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....468,418	.....	.....468,418	(1,292,853)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....494,300	.....	.....494,300	(1,331,180)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,110,724	.....	.....1,110,724	(2,937,236)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....11,384	.....	.....11,384	(43,340)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....2,614	.....	.....2,614	(74,027)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,721	.....	.....1,721	(235,395)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....10,927	.....	.....10,927	(277,451)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....79,554	.....	.....79,554	(154,102)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....181,575	.....	.....181,575	(351,411)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....374,468	.....	.....374,468	(723,761)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....62,205	.....	.....62,205	(233,000)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....46,630	.....	.....46,630	(240,770)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....487,580	.....	.....487,580	(972,288)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....324,563	.....	.....324,563	(939,801)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....200,284	.....	.....200,284	(557,922)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....885,516	.....	.....885,516	(2,430,649)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....37,070	.....	.....37,070	(192,907)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....2,632	.....	.....2,632	(85,972)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....3,107	.....	.....3,107	(186,226)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....26,500	.....	.....26,500	(578,927)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....70,971	.....	.....70,971	(145,146)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....204,461	.....	.....204,461	(406,817)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....365,048	.....	.....365,048	(738,654)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....49,486	.....	.....49,486	(191,130)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....86,289	.....	.....86,289	1,107	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....255,057	.....	.....255,057	5,543	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....179,588	.....	.....179,588	3,894	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....500,385	.....	.....500,385	22,189	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/30/2018....	04/27/2021....	1,317	360,524	273.78.....	15,719	.....	.....	.....30,568	.....	.....30,568	646	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/30/2018....	04/27/2020....	681	189,979	278.95.....	4,965	.....	.....	.....12,068	.....	.....12,068	15	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....1,606,136	.....	.....1,606,136	3,860	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....109,048	.....	.....109,048	(51)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/30/2018....	04/27/2020....	816	227,947	279.47.....	5,772	.....	.....	.....14,029	.....	.....14,029	(12)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....120,944	.....	.....120,944	(205)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/30/2018....	04/27/2020....	1,635	457,487	279.74.....	11,394	.....	.....	.....27,687	.....	.....27,687	(55)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/30/2018....	04/27/2021....	52,048	14,619,782	280.89.....	455,230	.....	.....	.....912,731	.....	.....912,731	36,593	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/30/2018....	04/27/2020....	2,142	602,333	281.2.....	13,703	.....	.....	.....33,137	.....	.....33,137	(335)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/30/2018....	04/27/2021....	39,679	11,195,447	282.15.....	327,399	.....	.....	.....654,820	.....	.....654,820	25,454	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/30/2018....	04/27/2021....	7,988	2,258,283	282.72.....	64,173	.....	.....	.....121,212	.....	.....121,212	(2,041)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/30/2018....	04/27/2020....	85	24,383	285.52.....	419	.....	.....	.....952	.....	.....952	(59)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....974	.....	.....974	(5,493)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....271,171	.....	.....271,171	(577,251)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....489,134	.....	.....489,134	(1,042,151)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....90,478	.....	.....90,478	(367,812)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....681,307	.....	.....681,307	(1,454,145)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....802,152	.....	.....802,152	(2,432,211)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....702,136	.....	.....702,136	(2,075,585)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,330,645	.....	.....1,330,645	(3,829,995)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....6	.....	.....6	(4,925)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....18	.....	.....18	(3,719)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....105,513	.....	.....105,513	(615,084)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....55,155	.....	.....55,155	(338,078)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....9,514	.....	.....9,514	(202,317)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....10,213	.....	.....10,213	(274,952)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC2 Call Options...	VAGLB: 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	.....	.....51,707	.....	.....51,707	(756,519)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....226,737	.....	.....226,737	(475,528)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2018....	05/05/2020....	30	7,955	268.04.....	280	.....	.....2	.....	.....2	(375)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....1	.....	.....1	(118,107)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....12	.....	.....12	(462,542)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....1,112	.....	.....1,112	(211,380)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....2	.....	.....2	(11,567)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....1	.....	.....1	(9,168)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....34	.....	.....34	(158,980)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....429	.....	.....429	(3,071)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....111	.....	.....111	(26,700)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....194	.....	.....194	(41,667)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....864	.....	.....864	(184,605)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....1	.....	.....1	(119,476)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....70	.....	.....70	(7,125)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....4	.....	.....4	(1,541)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....34,284	.....	.....34,284	(227,457)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....404,084	.....	.....404,084	(917,179)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		305,335		305,335	(982,051)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC2 Call Options...	VAGLB: 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	.....	.....236,353	.....	.....236,353	(747,143)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....733,323	.....	.....733,323	...(2,242,717)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....7,337	.....	.....7,337	(57,382)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....8,054	.....	.....8,054	(186,631)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....5,601	.....	.....5,601	(207,175)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....6,568	.....	.....6,568	(126,054)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....98,024	.....	.....98,024	(223,178)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....228,962	.....	.....228,962	(514,703)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....236,676	.....	.....236,676	(531,348)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....45,666	.....	.....45,666	(198,036)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....14,471	.....	.....14,471	(129,150)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....31,124	.....	.....31,124	(145,646)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....459,815	.....	.....459,815	...(1,109,713)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....265,517	.....	.....265,517	(922,546)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....378,889	.....	.....378,889	...(1,292,108)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....605,213	.....	.....605,213	...(1,995,998)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....12,305	.....	.....12,305	(104,063)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....6,296	.....	.....6,296	(179,250)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....18,151	.....	.....18,151	(568,303)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2018....	05/22/2020....	94	35,045	371.75.....	751	.....	.....30	.....	.....30	(1,545)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....7,144	.....	.....7,144	(196,718)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....59,222	.....	.....59,222	(142,737)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....94,221	.....	.....94,221	(229,194)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....179,762	.....	.....179,762	(435,554)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....20,812	.....	.....20,812	(155,856)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....306,409	.....	.....306,409	(718,470)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....341,079	.....	.....341,079	...(1,131,833)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....290,829	.....	.....290,829	(937,886)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....650,823	.....	.....650,823	...(2,061,201)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....13,933	.....	.....13,933	(100,007)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....8,309	.....	.....8,309	(163,267)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....6,764	.....	.....6,764	(159,071)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....8,277	.....	.....8,277	(145,980)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....106,152	.....	.....106,152	(247,632)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....163,058	.....	.....163,058	(378,432)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....287,986	.....	.....287,986	(674,693)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....51,096	.....	.....51,096	(227,536)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	06/01/2018....	05/29/2020....	508	145,565	286.54.....	2,391	.....	.....5,374	.....	.....5,374	(529)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	06/01/2018....	05/29/2020....	520	142,508	274.06.....	5,043	.....	.....11,758	.....	.....11,758	152	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	06/01/2018....	05/29/2020....	93	25,388	274.41.....	881	.....	.....2,062	.....	.....2,062	26	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	06/01/2018....	05/29/2020....	344	97,974	285.13.....	1,768	.....	.....4,121	.....	.....4,121	(262)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	06/01/2018....	05/29/2020....	3,352	916,160	273.28.....	33,848	.....	.....78,200	.....	.....78,200	1,083	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	06/01/2018....	05/29/2020....	462	126,209	273.21.....	4,681	.....	.....10,805	.....	.....10,805	150	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	06/01/2018....	05/29/2020....	3,035	850,754	280.28.....	20,918	.....	.....50,861	.....	.....50,861	(325)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/29/2020....	402	112,796	280.56.....	2,726	.....	.....	.....6,628	.....	.....6,628	(54)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....67,869	.....	.....67,869	(737)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....178,385	.....	.....178,385	(230)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/29/2020....	1,978	551,738	278.96.....	14,700	.....	.....	.....35,646	.....	.....35,646	14	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/28/2021....	483	132,217	273.51.....	5,923	.....	.....	.....11,381	.....	.....11,381	293	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....145,986	.....	.....145,986	3,613	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....293,677	.....	.....293,677	7,386	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....140,461	.....	.....140,461	(2,151)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....485,323	.....	.....485,323	9,802	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....377,294	.....	.....377,294	18,910	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....781,195	.....	.....781,195	39,487	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....1,791,458	.....	.....1,791,458	10,354	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....34,881	.....	.....34,881	(261,342)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....30,864	.....	.....30,864	(139,782)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....332,067	.....	.....332,067	(793,308)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....251,618	.....	.....251,618	(849,201)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....177,951	.....	.....177,951	(586,932)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....651,634	.....	.....651,634	(2,105,314)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....4,639	.....	.....4,639	(34,755)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/14/2018....	06/12/2020....	113	42,286	374.61.....	858	.....	.....	.....32	.....	.....32	(1,587)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....7,295	.....	.....7,295	(140,088)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....2,871	.....	.....2,871	(68,301)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....	.....8,834	.....	.....8,834	(155,606)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....	.....90,734	.....	.....90,734	(216,763)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....	.....111,794	.....	.....111,794	(268,102)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....	.....138,365	.....	.....138,365	(330,694)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/19/2018....	06/16/2020....	131	35,475	270.7.....	798	.....	.....	.....15	.....	.....15	(1,362)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....549	.....	.....549	(41,179)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....105	.....	.....105	(180,425)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....346	.....	.....346	(384,483)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....2,874	.....	.....2,874	(171,938)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....1,328	.....	.....1,328	(104,261)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....8	.....	.....8	(4,778)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....29	.....	.....29	(22,843)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....121	.....	.....121	(27,473)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....104	.....	.....104	(45,728)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....260	.....	.....260	(1,834)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....62	.....	.....62	(4,274)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....723	.....	.....723	(46,958)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....384	.....	.....384	(25,771)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....3	.....	.....3	(20,094)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....1,835	.....	.....1,835	(132,766)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			27		27	(72,245)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/19/2018....	06/16/2020....	98	26,257	269.03.....	657	.....	.....21	.....	.....21	(1,145)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....32,061	.....	.....32,061	(237,585)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....354,896	.....	.....354,896	(843,253)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....348,169	.....	.....348,169	(1,165,424)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....267,020	.....	.....267,020	(880,012)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....571,392	.....	.....571,392	(1,837,818)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....9,831	.....	.....9,831	(70,441)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....4,529	.....	.....4,529	(78,457)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....3,207	.....	.....3,207	(70,185)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....8,544	.....	.....8,544	(143,734)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....52,835	.....	.....52,835	(127,455)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....93,348	.....	.....93,348	(224,523)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....117,845	.....	.....117,845	(279,887)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....20,925	.....	.....20,925	(93,636)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....101,591	.....	.....101,591	(1,095)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	06/29/2018....	06/26/2020....	1,294	362,360	280.02.....	9,902	.....	.....21,610	.....	.....21,610	(161)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....149,309	.....	.....149,309	(260)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	06/29/2018....	06/28/2021....	1,605	440,360	274.39.....	20,249	.....	.....36,665	.....	.....36,665	847	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	06/29/2018....	06/26/2020....	2,988	822,663	275.36.....	29,362	.....	.....63,890	.....	.....63,890	690	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	06/29/2018....	06/26/2020....	1,635	450,069	275.31.....	16,108	.....	.....35,042	.....	.....35,042	382	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....260,060	.....	.....260,060	5,545	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	06/29/2018....	06/26/2020....	3,408	953,092	279.65.....	26,622	.....	.....58,184	.....	.....58,184	(301)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....202,183	.....	.....202,183	4,526	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....289,844	.....	.....289,844	19,281	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....821,849	.....	.....821,849	14,770	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....718,134	.....	.....718,134	1,070	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....748,932	.....	.....748,932	49,476	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/29/2018....	06/28/2021....	121,728	34,088,670	280.04.....	1,209,571	.....	.....	.....2,174,641	.....	.....2,174,641	4,447	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....67,050	.....	.....67,050	(406,195)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....399,933	.....	.....399,933	(900,947)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....410,092	.....	.....410,092	(1,288,888)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....393,305	.....	.....393,305	(1,216,462)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....609,948	.....	.....609,948	(1,835,081)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....13,692	.....	.....13,692	(81,909)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....12,533	.....	.....12,533	(166,547)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....6,106	.....	.....6,106	(96,849)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....15,921	.....	.....15,921	(199,951)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....103,010	.....	.....103,010	(234,260)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....156,417	.....	.....156,417	(351,067)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....132,100	.....	.....132,100	(300,910)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....45,058	.....	.....45,058	(185,621)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....564	.....	.....564	(3,253)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....46,154	.....	.....46,154	(190,604)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....417,169	.....	.....417,169	(946,516)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC2 Call Options...	VAGLB: 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	.....	.....407,790	.....	.....407,790	...(1,285,272)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....418,434	.....	.....418,434	...(1,282,871)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....794,763	.....	.....794,763	...(2,397,723)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....43,024	.....	.....43,024	...(252,453)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....21,152	.....	.....21,152	...(133,111)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....9,754	.....	.....9,754	...(125,846)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....10,580	.....	.....10,580	...(155,045)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....23,289	.....	.....23,289	...(259,156)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....59,173	.....	.....59,173	...(135,240)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....115,850	.....	.....115,850	...(263,706)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....215,812	.....	.....215,812	...(493,439)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/25/2018....	07/21/2020....	67	17,602	262.01.....	544	.....	.....146	.....	.....146	...(1,100)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....784	.....	.....784	...(70,435)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....39	.....	.....39	...(5,108)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....4,383	.....	.....4,383	...(52,151)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....1,047	.....	.....1,047	...(65,302)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....1,581	.....	.....1,581	...(16,594)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....4,126	.....	.....4,126	...(241,412)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....1,903	.....	.....1,903	...(140,405)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....11,338	.....	.....11,338	...(93,946)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....4,779	.....	.....4,779	...(252,319)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options...	VAGLB: 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		4,834		4,834	...(67,144)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....2,315	.....	.....2,315	(18,266)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....144	.....	.....144	(4,496)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....199	.....	.....199	(9,354)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....11,197	.....	.....11,197	(239,171)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....1,118	.....	.....1,118	(47,513)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/25/2018....	07/21/2020....	27	7,201	265.52.....	179	.....	.....28	.....	.....28	(385)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....4	.....	.....4	(3,623)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....972	.....	.....972	(7,561)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....9,033	.....	.....9,033	(72,857)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/25/2018....	07/21/2020....	235	65,253	277.66.....	698	.....	.....6	.....	.....6	(1,339)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....8	.....	.....8	(2,545)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....1,843	.....	.....1,843	(25,410)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....66,074	.....	.....66,074	(354,052)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....39,866	.....	.....39,866	(155,796)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....535,073	.....	.....535,073	(1,150,301)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....294,271	.....	.....294,271	(867,359)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....288,236	.....	.....288,236	(829,772)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....607,140	.....	.....607,140	(1,728,462)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/31/2018....	07/30/2020....	56	21,136	375.02.....	362	.....	.....37	.....	.....37	(775)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....19,303	.....	.....19,303	(98,016)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....11,832	.....	.....11,832	(124,292)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		17,820		17,820	(206,131)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....26,449	.....	.....26,449	(230,542)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....116,123	.....	.....116,123	(253,616)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....218,765	.....	.....218,765	(466,978)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....258,755	.....	.....258,755	(552,342)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	07/31/2018....	07/30/2020....	188	55,217	293.71.....	966	.....	.....	.....782	.....	.....782	(420)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....106,285	.....	.....106,285	(5,161)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	07/31/2018....	07/30/2020....	3,061	864,887	282.52.....	29,466	.....	.....	.....42,214	.....	.....42,214	(1,599)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....68,386	.....	.....68,386	(2,199)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....256,664	.....	.....256,664	3,348	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	07/31/2018....	07/30/2021....	936	268,385	286.85.....	9,325	.....	.....	.....11,689	.....	.....11,689	(377)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....192,001	.....	.....192,001	1,764	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....448,058	.....	.....448,058	27,211	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....128,073	.....	.....128,073	(5,292)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....585,620	.....	.....585,620	6,398	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	07/31/2018....	07/30/2021....	730	210,129	287.99.....	6,920	.....	.....	.....8,531	.....	.....8,531	(340)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	07/31/2018....	07/30/2020....	990	287,703	290.53.....	6,154	.....	.....	.....6,388	.....	.....6,388	(1,862)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	07/31/2018....	07/30/2021....	2,488	701,969	282.11.....	30,237	.....	.....	.....40,065	.....	.....40,065	(227)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....719,397	.....	.....719,397	(10,511)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....563,884	.....	.....563,884	(7,624)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....1,497,107	.....	.....1,497,107	(20,979)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	07/31/2018....	07/30/2020....	62	17,830	287.25.....	465	.....	.....	.....576	.....	.....576	(83)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	07/31/2018....	07/30/2020....	668	186,494	279.09.....	7,623			11,452		11,452	(70)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/31/2018....	07/30/2020....	334	95,103	284.97.....	2,827	.....	.....	.....3,812	.....	.....3,812	(307)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....121,205	.....	.....121,205	(1,095)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/31/2018....	07/30/2020....	986	273,474	277.45.....	12,152	.....	.....	.....18,473	.....	.....18,473	45	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/31/2018....	07/30/2020....	2,365	669,745	283.23.....	21,945	.....	.....	.....30,976	.....	.....30,976	(1,490)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....68,651	.....	.....68,651	(2,582)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....8,216	.....	.....8,216	(21,115)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....400,583	.....	.....400,583	(1,062,910)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....24,593	.....	.....24,593	(140,327)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....734,646	.....	.....734,646	(1,937,077)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....29,628	.....	.....29,628	(140,027)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....62,428	.....	.....62,428	(259,053)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....400,109	.....	.....400,109	(1,483,325)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....	.....25,491	.....	.....25,491	(101,344)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....	.....444,877	.....	.....444,877	(889,951)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....	.....324,488	.....	.....324,488	(886,975)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....	.....335,235	.....	.....335,235	(892,262)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....	.....813,463	.....	.....813,463	(2,146,888)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....	.....28,871	.....	.....28,871	(121,904)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....	.....17,727	.....	.....17,727	(129,020)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....	.....30,760	.....	.....30,760	(268,963)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....	.....26,871	.....	.....26,871	(194,761)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....	.....87,765	.....	.....87,765	(177,334)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC2 Call Options....	VAGLB: 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	.....	.....145,432	.....	.....145,432	(294,080)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....228,679	.....	.....228,679	(462,238)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....44,799	.....	.....44,799	(163,704)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....7,554	.....	.....7,554	(32,765)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....377	.....	.....377	(18,611)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....9,977	.....	.....9,977	(242,786)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....743	.....	.....743	(25,150)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....1,197	.....	.....1,197	(8,657)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....3,890	.....	.....3,890	(112,468)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....48,836	.....	.....48,836	(251,504)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....465	.....	.....465	(11,734)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....12,442	.....	.....12,442	(151,996)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....1,208	.....	.....1,208	(2,711)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....524,047	.....	.....524,047	(1,171,451)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....2,043	.....	.....2,043	(8,924)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....40,727	.....	.....40,727	(179,010)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....861,577	.....	.....861,577	(1,930,145)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....109,106	.....	.....109,106	(411,716)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....60,915	.....	.....60,915	(205,554)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....567,940	.....	.....567,940	(1,703,160)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....790	.....	.....790	(4,611)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/22/2018....	08/11/2020....	232	65,430	281.7.....	437	.....	.....3	.....	.....3	(883)	.....	.....	.....	.....	.....	03.....

QE06.35

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....626	.....	.....626	(4,014)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....2,740	.....	.....2,740	(16,831)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/22/2018....	08/11/2020....	131	36,291	276.8.....	359	.....	.....	.....9	.....	.....9	(835)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....517	.....	.....517	(15,786)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....3,464	.....	.....3,464	(99,016)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....45,405	.....	.....45,405	(229,847)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....332,230	.....	.....332,230	(727,138)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....5,739	.....	.....5,739	(21,133)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....430,681	.....	.....430,681	(1,284,240)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....252,355	.....	.....252,355	(743,129)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....602,880	.....	.....602,880	(1,730,158)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....9,403	.....	.....9,403	(48,071)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....10,160	.....	.....10,160	(93,331)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....12,505	.....	.....12,505	(129,071)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....22,188	.....	.....22,188	(193,888)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....126,514	.....	.....126,514	(280,997)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....157,982	.....	.....157,982	(344,569)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....137,873	.....	.....137,873	(303,278)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....48,388	.....	.....48,388	(185,895)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	08/31/2018....	08/28/2020....	49	14,526	298.53.....	266	.....	.....	.....109	.....	.....109	(104)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	08/31/2018....	08/30/2021....	142	42,218	298.19.....	1,110	.....	.....	.....862	.....	.....862	(108)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....137,857	.....	.....137,857	(1,064)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....176,514	.....	.....176,514	(718)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/30/2021....	1,456	431,877	296.68.....	12,216	.....	.....	.....9,900	.....	.....9,900	(1,055)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/30/2021....	166	48,449	292.....	1,707	.....	.....	.....1,550	.....	.....1,550	(90)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....316,883	.....	.....316,883	21,153	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....70,066	.....	.....70,066	(2,911)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....64,747	.....	.....64,747	(5,858)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....380,392	.....	.....380,392	(3,898)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....579,738	.....	.....579,738	(25,982)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/28/2020....	103	30,373	295.8.....	657	.....	.....	.....359	.....	.....359	(222)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....535,821	.....	.....535,821	(23,935)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....1,515,838	.....	.....1,515,838	(66,698)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....72,866	.....	.....72,866	(6,221)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....62,083	.....	.....62,083	(3,313)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/28/2020....	3,010	871,084	289.41.....	27,245	.....	.....	.....23,610	.....	.....23,610	(4,905)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....50,905	.....	.....50,905	(11,515)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....35,806	.....	.....35,806	(8,298)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....68,263	.....	.....68,263	(10,357)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/30/2021....	600	169,646	282.73.....	8,918	.....	.....	.....9,483	.....	.....9,483	(3)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....2,314	.....	.....2,314	(10,321)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....6,438	.....	.....6,438	(15,622)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....402,029	.....	.....402,029	(967,641)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			23,658		23,658	(112,051)						03.....

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NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Call Options.....	VAGLB: 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			644,086		644,086	(1,548,567)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			293,773		293,773	(1,189,116)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			45,290		45,290	(163,414)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			456,959		456,959	(1,469,837)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			1,608		1,608	(5,099)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			3,390		3,390	(14,185)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			1,333		1,333	(37,925)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			3,237		3,237	(88,798)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			6,851		6,851	(161,645)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			6,877		6,877	(43,279)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			23,755		23,755	(107,411)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			1,641		1,641	(23,453)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			30,911		30,911	(277,838)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			53,934		53,934	(259,402)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			42,959		42,959	(165,938)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			295,289		295,289	(647,108)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			2,108		2,108	(7,770)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			286,374		286,374	(849,009)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			336,307		336,307	(975,921)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			650,920		650,920	(1,861,448)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			8,603		8,603	(42,378)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			15,433		15,433	(133,938)						03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....18,540	.....	.....18,540	(182,602)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....571	.....	.....571	(5,442)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....20,788	.....	.....20,788	(175,188)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....82,787	.....	.....82,787	(179,708)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....130,451	.....	.....130,451	(286,204)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....227,146	.....	.....227,146	(496,643)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....40,411	.....	.....40,411	(151,567)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....56,667	.....	.....56,667	(188,620)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....326,899	.....	.....326,899	(628,987)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....2,071	.....	.....2,071	(6,357)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....584,080	.....	.....584,080	(1,515,473)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....453,467	.....	.....453,467	(1,159,562)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....848,379	.....	.....848,379	(2,133,991)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....26,613	.....	.....26,613	(98,022)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....21,491	.....	.....21,491	(132,604)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....16,723	.....	.....16,723	(110,767)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....317	.....	.....317	(2,146)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....44,201	.....	.....44,201	(256,760)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....136,325	.....	.....136,325	(265,990)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....242,220	.....	.....242,220	(472,436)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....266,683	.....	.....266,683	(516,717)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options...	VAGLB: 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	.....	.....	.....3,806	.....	.....3,806	(8,996)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....622,933	.....	.....622,933	...(1,382,678)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....61,924	.....	.....61,924	...(270,519)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....1,128,831	.....	.....1,128,831	...(2,534,562)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....240,351	.....	.....240,351	...(864,552)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....117,349	.....	.....117,349	...(406,333)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....952,691	.....	.....952,691	...(2,807,203)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	10/02/2018....	10/01/2020....	19	5,790	302.5.....	86	.....	.....	.....27	.....	.....27	(33)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	10/02/2018....	10/01/2020....	3,604	1,056,253	293.06.....	28,026	.....	.....	.....20,239	.....	.....20,239	...(6,357)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	10/02/2018....	10/01/2020....	4,075	1,191,934	292.53.....	32,595	.....	.....	.....24,300	.....	.....24,300	(7,038)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	10/02/2018....	10/01/2020....	2,914	855,043	293.46.....	22,172	.....	.....	.....15,615	.....	.....15,615	(5,213)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	10/02/2018....	10/01/2020....	4,329	1,268,465	292.99.....	33,791	.....	.....	.....24,508	.....	.....24,508	(7,616)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	10/02/2018....	10/01/2020....	240	70,653	294.5.....	1,725	.....	.....	.....1,135	.....	.....1,135	(441)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	10/02/2018....	10/01/2020....	5,904	1,725,875	292.33.....	47,735	.....	.....	.....36,003	.....	.....36,003	(10,109)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	10/02/2018....	10/01/2021....	606	173,787	286.63.....	7,965	.....	.....	.....7,921	.....	.....7,921	(148)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	10/02/2018....	10/01/2021....	1,275	366,142	287.26.....	16,338	.....	.....	.....16,085	.....	.....16,085	(359)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	10/02/2018....	10/01/2021....	695	209,785	301.87.....	4,746	.....	.....	.....3,320	.....	.....3,320	(536)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	10/02/2018....	10/01/2021....	8,790	2,529,896	287.81.....	110,266	.....	.....	.....107,589	.....	.....107,589	(2,750)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	10/02/2018....	10/01/2020....	90	27,689	306.12.....	323	.....	.....	.....64	.....	.....64	(128)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	10/02/2018....	10/01/2021....	4,297	1,246,325	290.04.....	49,298	.....	.....	.....46,271	.....	.....46,271	(1,832)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	10/02/2018....	10/01/2021....	22,284	6,437,182	288.87.....	268,008	.....	.....	.....258,733	.....	.....258,733	(8,552)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	10/02/2018....	10/01/2021....	1,555	462,653	297.62.....	12,904	.....	.....	.....10,223	.....	.....10,223	(1,099)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	10/02/2018....	10/01/2021....	2,023	607,072	300.02.....	15,062			11,161		11,161	(1,511)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	803	242,552	301.96.....	5,463	.....	.....	.....3,810	.....	.....3,810	(621)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	890	255,745	287.28.....	11,402	.....	.....	.....11,222	.....	.....11,222	(252)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	323	95,642	296.39.....	2,829	.....	.....	.....2,313	.....	.....2,313	(219)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	1,076	319,360	296.77.....	9,277	.....	.....	.....7,514	.....	.....7,514	(741)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....260,014	.....	.....260,014	17,132	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....73,510	.....	.....73,510	(6,916)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2020....	151	45,596	302.36.....	685	.....	.....	.....220	.....	.....220	(258)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	2,895	851,901	294.25.....	27,858	.....	.....	.....23,976	.....	.....23,976	(1,768)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....48,103	.....	.....48,103	(6,136)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....256,247	.....	.....256,247	(7,681)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....105,278	.....	.....105,278	(8,586)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....179,130	.....	.....179,130	11,970	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....342,114	.....	.....342,114	(26,545)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....522,429	.....	.....522,429	(38,497)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....854,492	.....	.....854,492	(57,407)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2020....	126	35,999	286.05.....	1,397	.....	.....	.....1,390	.....	.....1,390	(127)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2020....	506	146,148	288.99.....	4,860	.....	.....	.....4,330	.....	.....4,330	(702)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2020....	92	26,550	288.87.....	889	.....	.....	.....796	.....	.....796	(126)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2020....	8,352	2,417,039	289.41.....	78,579	.....	.....	.....68,744	.....	.....68,744	(11,992)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2020....	1,000	287,752	287.83.....	10,180	.....	.....	.....9,505	.....	.....9,505	(1,250)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2020....	1,695	497,584	293.61.....	12,792	.....	.....	.....8,923	.....	.....8,923	(3,047)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQUF57RNE97.	10/04/2018....	10/02/2020....	18,277	6,662,910	364.55.....	198,306			79,067		79,067	(356,326)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....39,338	.....	.....39,338	(87,653)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....105,831	.....	.....105,831	(223,784)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....145,029	.....	.....145,029	(312,132)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....45,662	.....	.....45,662	(164,731)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....232,824	.....	.....232,824	(497,410)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....16,886	.....	.....16,886	(51,820)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....282,542	.....	.....282,542	(801,782)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....106,048	.....	.....106,048	(236,381)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....346,617	.....	.....346,617	(977,997)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....521,818	.....	.....521,818	(1,450,602)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....42,217	.....	.....42,217	(193,071)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....299,008	.....	.....299,008	(842,057)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....20,415	.....	.....20,415	(101,436)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....10,922	.....	.....10,922	(79,670)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....8,940	.....	.....8,940	(73,071)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....4,069	.....	.....4,069	(32,847)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....19,313	.....	.....19,313	(143,841)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....4,840	.....	.....4,840	(37,331)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....150,141	.....	.....150,141	(315,042)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....1,802	.....	.....1,802	(8,404)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....24,799	.....	.....24,799	(197,861)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....10,990	.....	.....10,990	(96,286)	.....	.....	.....	.....	.....	03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Call Options.....	VAGLB: 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	.....	.....7,390	.....	.....7,390	(15,960)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....988,321	.....	.....988,321	...(2,158,435)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....80,784	.....	.....80,784	(336,994)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....1,450,876	.....	.....1,450,876	...(3,254,132)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....94,886	.....	.....94,886	(357,775)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....231,127	.....	.....231,127	(754,669)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....7,115	.....	.....7,115	(15,010)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....846,403	.....	.....846,403	...(2,464,274)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....3,775	.....	.....3,775	(16,709)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....1,415	.....	.....1,415	(4,355)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....1,728	.....	.....1,728	(43,260)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....4,229	.....	.....4,229	(87,810)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....9,431	.....	.....9,431	(183,797)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....6,832	.....	.....6,832	(35,209)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....5,118	.....	.....5,118	(24,611)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....44,913	.....	.....44,913	(196,506)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....6,935	.....	.....6,935	(78,427)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....72,787	.....	.....72,787	(187,982)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....366,795	.....	.....366,795	(580,737)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....124,466	.....	.....124,466	(277,510)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....378,860	.....	.....378,860	(609,866)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		565,353		565,353	...(1,161,786)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....646,461	.....	.....646,461	...(1,361,970)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....994,100	.....	.....994,100	...(1,960,167)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....30,744	.....	.....30,744	(92,872)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....50,523	.....	.....50,523	(140,977)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....45,282	.....	.....45,282	(171,743)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....53,196	.....	.....53,196	(185,584)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....95,517	.....	.....95,517	(373,018)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....2,155	.....	.....2,155	(7,252)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....200,196	.....	.....200,196	(326,760)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....354,233	.....	.....354,233	(561,040)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....133,696	.....	.....133,696	(245,541)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....465,421	.....	.....465,421	(634,770)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....413,261	.....	.....413,261	(696,300)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....561,427	.....	.....561,427	(774,118)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....706,326	.....	.....706,326	(1,207,449)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....814,408	.....	.....814,408	(1,382,638)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....1,416,649	.....	.....1,416,649	(2,348,629)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....56,254	.....	.....56,254	(111,636)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....88,947	.....	.....88,947	(161,692)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....38,667	.....	.....38,667	(99,978)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....77,660	.....	.....77,660	(199,449)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		58,313		58,313	(147,757)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/30/2018....	10/29/2021....	110	40,630	370.51.....	767	.....	.....	.....640	.....	.....640	(1,639)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....186,522	.....	.....186,522	(260,532)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....369,954	.....	.....369,954	(494,843)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....26,333	.....	.....26,333	(43,501)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....1,349,347	.....	.....1,349,347	(2,254,828)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....106,052	.....	.....106,052	(325,399)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....1,928,848	.....	.....1,928,848	(3,187,995)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....281,672	.....	.....281,672	(750,697)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....333,851	.....	.....333,851	(783,308)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....34,494	.....	.....34,494	(61,124)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....1,497,713	.....	.....1,497,713	(3,173,459)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/09/2020....	179	51,001	284.76.....	700	.....	.....	.....2,192	.....	.....2,192	(147)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/09/2020....	337	98,399	291.76.....	797	.....	.....	.....2,225	.....	.....2,225	(547)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/08/2021....	586	167,462	285.66.....	3,296	.....	.....	.....8,100	.....	.....8,100	(80)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/08/2021....	1,322	375,102	283.65.....	8,247	.....	.....	.....20,262	.....	.....20,262	(5)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/08/2021....	1,621	464,395	286.51.....	8,715	.....	.....	.....21,403	.....	.....21,403	(308)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....92,785	.....	.....92,785	827	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/08/2021....	418	123,127	294.59.....	1,437	.....	.....	.....3,412	.....	.....3,412	(236)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/08/2021....	1,082	320,784	296.49.....	3,330	.....	.....	.....7,781	.....	.....7,781	(663)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....108,339	.....	.....108,339	(808)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/08/2021....	673	199,199	296.11.....	2,117	.....	.....	.....4,965	.....	.....4,965	(406)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/08/2021....	739	210,370	284.53.....	4,408	.....	.....	.....10,834	.....	.....10,834	(47)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/09/2020....	287	81,743	284.76.....	1,122	.....	.....	.....3,513	.....	.....3,513	(236)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....180,105	.....	.....180,105	(8,397)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/08/2021....	660	196,972	298.52.....	1,799	.....	.....	.....4,117	.....	.....4,117	(432)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....149,457	.....	.....149,457	(840)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....183,903	.....	.....183,903	(8,325)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/08/2021....	2,075	604,077	291.19.....	8,654	.....	.....	.....20,965	.....	.....20,965	(914)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....369,365	.....	.....369,365	(13,462)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/30/2020....	68	19,317	286.09.....	249	.....	.....	.....754	.....	.....754	(67)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/30/2020....	386	110,296	285.66.....	1,465	.....	.....	.....4,456	.....	.....4,456	(361)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/30/2020....	1,112	315,588	283.92.....	4,737	.....	.....	.....14,527	.....	.....14,527	(813)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/30/2020....	1,491	402,844	270.24.....	14,282	.....	.....	.....39,169	.....	.....39,169	715	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/09/2020....	636	181,302	284.95.....	2,454	.....	.....	.....7,677	.....	.....7,677	(539)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/30/2020....	2,428	653,208	269.05.....	24,744	.....	.....	.....66,674	.....	.....66,674	1,308	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....94,002	.....	.....94,002	768	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/30/2020....	3,078	850,259	276.26.....	21,120	.....	.....	.....62,567	.....	.....62,567	251	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....106,654	.....	.....106,654	984	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/30/2020....	1,107	304,637	275.09.....	8,131	.....	.....	.....23,783	.....	.....23,783	196	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	810	219,340	270.8.....	9,328	.....	.....	.....21,372	.....	.....21,372	776	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	2,745	740,550	269.75.....	33,041	.....	.....	.....75,125	.....	.....75,125	2,838	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	127	36,155	285.....	753	.....	.....	.....1,827	.....	.....1,827	(9)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....133,679	.....	.....133,679	4,871	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....406,215	.....	.....406,215	12,861	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/09/2020....	1,193	339,399	284.53.....	4,735			14,844		14,844	(946)						03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	645	181,562	281.43.....	4,578			11,062		11,062	113						03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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			412,507		412,507	12,830						03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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			247,198		247,198	5,173						03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	1,966	531,669	270.48.....	22,945			52,452		52,452	1,929						03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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			550,874		550,874	12,440						03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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			635,387		635,387	22,472						03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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			830,988		830,988	19,609						03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	2,321	639,693	275.58.....	21,687			51,204		51,204	1,390						03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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			2,012,634		2,012,634	50,704						03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/09/2020....	1,077	314,738	292.16.....	2,469			6,813		6,813	(1,780)						03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/09/2020....	1,891	548,339	290.03.....	5,083			14,837		14,837	(2,768)						03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/09/2020....	1,111	321,567	289.52.....	3,100			9,147		9,147	(1,567)						03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/09/2020....	574	166,751	290.69.....	1,469			4,222		4,222	(877)						03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/09/2020....	46	13,594	293.09.....	99			265		265	(80)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			5,694		5,694	(19,763)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			9,111		9,111	(46,921)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2020....	76	19,395	253.79.....	591			627		627	(1,399)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			21,477		21,477	(81,721)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			13,303		13,303	(72,543)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2020....	83	21,141	253.79.....	644			684		684	(1,524)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			2,221		2,221	(8,236)						03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Call Options.....	VAGLB: 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	.....	.....56,760	.....	.....56,760	(173,060)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....15,074	.....	.....15,074	(69,788)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....7,958	.....	.....7,958	(26,721)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....14,637	.....	.....14,637	(83,475)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....6,671	.....	.....6,671	(20,877)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....87,915	.....	.....87,915	(354,714)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....45,483	.....	.....45,483	(193,484)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....21,188	.....	.....21,188	(82,126)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....5,052	.....	.....5,052	(20,965)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....10,787	.....	.....10,787	(16,833)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....15,208	.....	.....15,208	(23,741)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....8,821	.....	.....8,821	(13,810)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....2,400	.....	.....2,400	(6,553)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....1,235,897	.....	.....1,235,897	(1,924,012)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....74,512	.....	.....74,512	(205,055)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2020....	37	9,315	253.19.....	294	.....	.....319	.....	.....319	(678)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....20,793	.....	.....20,793	(32,521)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....9,604	.....	.....9,604	(23,016)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....1,764,142	.....	.....1,764,142	(2,743,817)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....1,320	.....	.....1,320	(2,032)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....142,425	.....	.....142,425	(342,010)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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		261,791		261,791	(574,236)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Call Options.....	VAGLB: 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	.....	.....17,344	.....	.....17,344	(37,317)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....6,107	.....	.....6,107	(9,592)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....1,475,622	.....	.....1,475,622	...(2,931,622)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2020....	70	17,774	253.19.....	562	.....	.....608	.....	.....608	(1,294)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....2,350	.....	.....2,350	(5,036)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....3,854	.....	.....3,854	(45,281)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....17,507	.....	.....17,507	(172,172)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/13/2018....	11/12/2020....	47	12,020	256.07.....	317	.....	.....311	.....	.....311	(830)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....11,540	.....	.....11,540	(135,435)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....80,373	.....	.....80,373	(153,153)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....434,968	.....	.....434,968	(591,603)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....751,196	.....	.....751,196	...(1,021,372)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....264,032	.....	.....264,032	(475,216)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....2,765	.....	.....2,765	(5,205)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....953,309	.....	.....953,309	...(1,296,177)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....817,173	.....	.....817,173	...(1,402,894)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....868,780	.....	.....868,780	(1,472,803)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....1,535,226	.....	.....1,535,226	...(2,539,708)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....28,094	.....	.....28,094	(52,015)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....93,983	.....	.....93,983	(181,510)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....79,961	.....	.....79,961	(209,845)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		68,633		68,633	(177,757)						03.....

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NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....71,705	.....	.....71,705	(181,663)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....5,568	.....	.....5,568	(7,414)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....11,815	.....	.....11,815	(15,733)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....255,155	.....	.....255,155	(345,568)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....6,460	.....	.....6,460	(17,175)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....1,278	.....	.....1,278	(3,470)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....1,008,434	.....	.....1,008,434	(1,560,320)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....46,878	.....	.....46,878	(126,680)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....59,724	.....	.....59,724	(92,495)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....16,089	.....	.....16,089	(37,686)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....1,471,601	.....	.....1,471,601	(2,278,018)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....33,133	.....	.....33,133	(76,156)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....227,456	.....	.....227,456	(534,107)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....322,498	.....	.....322,498	(696,122)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....97,178	.....	.....97,178	(207,403)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....1,257	.....	.....1,257	(2,792)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....11,919	.....	.....11,919	(18,096)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....1,099,100	.....	.....1,099,100	(2,163,253)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....48,377	.....	.....48,377	(104,383)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....6,865	.....	.....6,865	(34,044)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....22,912	.....	.....22,912	(87,917)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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		12,905		12,905	(50,250)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....12,685	.....	.....12,685	(19,746)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....14,164	.....	.....14,164	(21,674)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....25,767	.....	.....25,767	(39,979)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....87,372	.....	.....87,372	(197,208)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....245,140	.....	.....245,140	(366,267)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....464,584	.....	.....464,584	(697,799)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....267,770	.....	.....267,770	(533,559)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....624,082	.....	.....624,082	(929,396)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....766,496	.....	.....766,496	(1,453,918)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....919,211	.....	.....919,211	(1,714,748)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,514,831	.....	.....1,514,831	(2,754,813)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....32,707	.....	.....32,707	(74,691)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....57,504	.....	.....57,504	(126,604)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....58,161	.....	.....58,161	(183,005)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....32,992	.....	.....32,992	(102,484)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....27,783	.....	.....27,783	(79,882)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....16,140	.....	.....16,140	(24,387)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....2,107	.....	.....2,107	(5,560)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....194,211	.....	.....194,211	(295,175)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	12/03/2018....	11/30/2020....	159	45,493	286.21.....	708	.....	.....	.....1,803	.....	.....1,803	(144)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	12/03/2018....	11/30/2021....	670	181,793	271.37.....	8,518	.....	.....	.....17,339	.....	.....17,339	599	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	12/03/2018....	11/30/2021....	570	155,063	272.27.....	6,979	.....	.....	.....14,273	.....	.....14,273	471	.....	.....	.....	.....	.....	03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	1,310	376,199	287.1.....	8,156	.....	.....	.....17,107	.....	.....17,107	(216)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	11,691	3,173,862	271.49.....	147,916	.....	.....	.....301,299	.....	.....301,299	10,352	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	974	277,595	284.95.....	6,745	.....	.....	.....14,204	.....	.....14,204	(34)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	1,909	539,579	282.61.....	14,796	.....	.....	.....31,176	.....	.....31,176	214	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	728	205,532	282.46.....	5,679	.....	.....	.....11,966	.....	.....11,966	89	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....504,331	.....	.....504,331	15,146	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....773,000	.....	.....773,000	24,711	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....200,029	.....	.....200,029	2,830	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2020....	93	26,487	284.71.....	456	.....	.....	.....1,173	.....	.....1,173	(70)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	2,272	634,669	279.34.....	20,495	.....	.....	.....43,006	.....	.....43,006	736	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	1,578	441,761	280.01.....	13,803	.....	.....	.....29,001	.....	.....29,001	441	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....1,018,051	.....	.....1,018,051	19,410	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....837,251	.....	.....837,251	26,737	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....1,448,809	.....	.....1,448,809	29,095	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....2,201,616	.....	.....2,201,616	48,270	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2020....	185	52,544	283.53.....	978	.....	.....	.....2,528	.....	.....2,528	(116)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2020....	1,512	411,172	271.86.....	15,456	.....	.....	.....37,464	.....	.....37,464	687	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2020....	3,417	927,379	271.43.....	35,688	.....	.....	.....86,082	.....	.....86,082	1,640	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2020....	1,661	464,426	279.64.....	11,088	.....	.....	.....28,592	.....	.....28,592	(324)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....86,172	.....	.....86,172	322	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....151,754	.....	.....151,754	240	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2020....	10,602	2,927,197	276.09.....	86,580	.....	.....	.....218,659	.....	.....218,659	1,549	.....	.....	.....	.....	.....	03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Call Options.....	VAGLB: 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			10,773		10,773	(21,224)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			17,445		17,445	(66,562)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			1,035		1,035	(3,043)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			2,575		2,575	(10,064)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			38,212		38,212	(117,281)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			9,600		9,600	(41,582)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			63,852		63,852	(203,718)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			19,759		19,759	(66,639)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			14,120		14,120	(20,606)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			59,037		59,037	(85,927)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			75,978		75,978	(109,392)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			6,688		6,688	(12,451)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			21,873		21,873	(55,003)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			1,068,495		1,068,495	(1,533,568)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			1,561		1,561	(3,390)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			2,263		2,263	(4,856)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			1,512		1,512	(6,402)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			6,194		6,194	(11,427)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			12,690		12,690	(55,780)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			45,225		45,225	(85,568)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			1,289		1,289	(5,083)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			103,144		103,144	(256,669)						03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Call Options.....	VAGLB: 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	.....	.....277,723	.....	.....277,723	(402,579)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....18,623	.....	.....18,623	(40,928)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....1,224,085	.....	.....1,224,085	...(1,760,842)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....78,706	.....	.....78,706	(166,450)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....219,077	.....	.....219,077	(469,886)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....151,507	.....	.....151,507	(303,089)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....140,074	.....	.....140,074	(273,830)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....21,071	.....	.....21,071	(30,584)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....1,354,262	.....	.....1,354,262	...(2,459,071)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....3,559	.....	.....3,559	(5,823)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....22,738	.....	.....22,738	(54,855)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2018....	12/03/2021....	102	26,446	260.4.....	889	.....	.....685	.....	.....685	(1,441)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....41,611	.....	.....41,611	(99,497)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....67,328	.....	.....67,328	(150,303)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....129,668	.....	.....129,668	(277,066)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....433,226	.....	.....433,226	(866,898)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....6,844	.....	.....6,844	(11,916)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....24,922	.....	.....24,922	(43,305)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....46,829	.....	.....46,829	(81,597)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....10,528	.....	.....10,528	(32,091)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....48,943	.....	.....48,943	(77,823)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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		450,031		450,031	(782,711)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Call Options.....	VAGLB: 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	.....	.....	.....19,791	.....	.....19,791	(60,818)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....126,908	.....	.....126,908	(221,238)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....13,567	.....	.....13,567	(36,269)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....587,618	.....	.....587,618	(1,021,056)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....55,042	.....	.....55,042	(141,282)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....28,595	.....	.....28,595	(76,788)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....86,063	.....	.....86,063	(211,322)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....156,563	.....	.....156,563	(374,743)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....8,654	.....	.....8,654	(15,024)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....65,976	.....	.....65,976	(108,500)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....569,139	.....	.....569,139	(1,266,851)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....4,543	.....	.....4,543	(12,494)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....315,981	.....	.....315,981	(506,843)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....17,711	.....	.....17,711	(47,979)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....80,236	.....	.....80,236	(127,230)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....15,387	.....	.....15,387	(36,343)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....511,974	.....	.....511,974	(825,396)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....34,409	.....	.....34,409	(92,140)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....324,085	.....	.....324,085	(542,465)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....128,779	.....	.....128,779	(285,244)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....315,898	.....	.....315,898	(524,055)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....482,780	.....	.....482,780	(1,028,318)	.....	.....	.....	.....	.....	03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

QE06.56

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....576,685	.....	.....576,685	...(1,197,648)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,068,175	.....	.....1,068,175	...(2,176,408)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....7,733	.....	.....7,733	(21,699)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....55,703	.....	.....55,703	(148,821)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....26,824	.....	.....26,824	(97,795)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/13/2018....	12/11/2020....	230	84,151	366.....	1,952	.....	.....	.....1,057	.....	.....1,057	(4,183)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....48,887	.....	.....48,887	(171,414)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....57,614	.....	.....57,614	(203,892)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....144,048	.....	.....144,048	(242,396)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....294,299	.....	.....294,299	(493,425)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/24/2020....	2,948	788,617	267.51.....	23,692	.....	.....	.....85,869	.....	.....85,869	2,417	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/23/2021....	3,154	849,014	269.19.....	30,022	.....	.....	.....88,153	.....	.....88,153	3,467	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/23/2021....	355	101,872	286.69.....	1,374	.....	.....	.....5,481	.....	.....5,481	(31)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/23/2021....	300	84,280	281.12.....	1,577	.....	.....	.....5,267	.....	.....5,267	65	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/23/2021....	765	208,804	273.1.....	6,054	.....	.....	.....18,634	.....	.....18,634	615	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....750,649	.....	.....750,649	27,832	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/23/2021....	92	25,919	281.09.....	486	.....	.....	.....1,622	.....	.....1,622	20	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/23/2021....	1,984	558,964	281.75.....	10,090	.....	.....	.....33,876	.....	.....33,876	346	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....645,990	.....	.....645,990	23,025	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....437,581	.....	.....437,581	8,005	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/23/2021....	243	68,247	281.13.....	1,277	.....	.....	.....5,268	.....	.....5,268	(69)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/24/2020....	2,581	696,309	269.77.....	18,206	.....	.....	.....69,395	.....	.....69,395	1,814	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....677,827	.....	.....677,827	15,529	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....582,919	.....	.....582,919	21,221	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....70,571	.....	.....70,571	1,395	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....1,329,412	.....	.....1,329,412	37,791	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....1,804,543	.....	.....1,804,543	52,048	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/24/2020....	320	89,612	279.87.....	1,182	.....	.....	.....4,777	.....	.....4,777	(48)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....189,444	.....	.....189,444	2,672	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/24/2020....	1,370	378,896	276.53.....	6,340	.....	.....	.....22,358	.....	.....22,358	810	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/24/2020....	327	91,917	280.97.....	1,118	.....	.....	.....4,263	.....	.....4,263	52	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....98,326	.....	.....98,326	1,554	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/23/2021....	132	35,948	273.1.....	1,042	.....	.....	.....3,208	.....	.....3,208	106	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/23/2021....	860	233,179	271.29.....	7,420	.....	.....	.....27,790	.....	.....27,790	309	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....5,090	.....	.....5,090	(13,937)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....7,355	.....	.....7,355	(20,986)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....2,810	.....	.....2,810	(7,051)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....23,949	.....	.....23,949	(63,941)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....5,962	.....	.....5,962	(12,667)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....19,423	.....	.....19,423	(102,051)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....9,202	.....	.....9,202	(23,775)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....31,110	.....	.....31,110	(116,541)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....21,093	.....	.....21,093	(105,359)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....95,302	.....	.....95,302	(396,407)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Call Options.....	VAGLB: 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	.....	.....	.....11,715	.....	.....11,715	(69,102)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....3,641	.....	.....3,641	(7,535)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....27,486	.....	.....27,486	(96,729)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....2,271	.....	.....2,271	(7,121)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....2,217	.....	.....2,217	(8,411)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	29,378	.....	29,378	(116,969)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	21,383	.....	21,383	(102,687)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	43,948	.....	43,948	(198,551)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	5,382	.....	5,382	(9,806)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	3,587	.....	3,587	(6,189)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	93,788	.....	93,788	(168,309)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	285,685	.....	285,685	(505,179)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	15,994	.....	15,994	(38,546)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	24,666	.....	24,666	(75,884)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	568,563	.....	568,563	(1,002,162)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	36,235	.....	36,235	(113,319)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	557,175	.....	557,175	(997,592)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	76,612	.....	76,612	(207,948)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	1,147,614	.....	1,147,614	(2,030,272)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	218,979	.....	218,979	(569,095)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	211,871	.....	211,871	(577,903)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	155,884	.....	155,884	(386,295)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Call Options.....	VAGLB: 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			671,626		671,626	(1,639,586)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			3,919		3,919	(13,181)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			3,550		3,550	(6,424)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			990,698		990,698	(2,233,041)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			8,687		8,687	(24,535)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			1,664		1,664	(7,537)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			4,410		4,410	(10,804)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	86	22,198	258.63.....	733			467		467	(1,414)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			9,494		9,494	(27,006)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	18	6,505	358.77.....	243			153		153	(379)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			62,200		62,200	(227,504)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			23,438		23,438	(88,570)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			70,607		70,607	(251,980)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			822		822	(1,388)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			184,270		184,270	(306,049)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			1,539		1,539	(3,944)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			362,346		362,346	(601,811)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			1,133		1,133	(2,803)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			433,791		433,791	(723,533)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			182,209		182,209	(403,035)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			1,225		1,225	(3,400)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			1,139		1,139	(2,867)						03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC2 Call Options...	VAGLB: 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	.....	.....574,554	.....	.....574,554	(953,327)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....689,422	.....	.....689,422	...(1,459,511)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....570,787	.....	.....570,787	...(1,198,239)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....942,802	.....	.....942,802	...(1,919,665)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	27	9,799	368.39.....	241	.....	.....103	.....	.....103	(451)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....1,427	.....	.....1,427	(3,322)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/28/2018....	12/28/2020....	68	24,479	357.56.....	960	.....	.....627	.....	.....627	(1,459)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....23,971	.....	.....23,971	(62,540)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....2,180	.....	.....2,180	(8,212)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....42,803	.....	.....42,803	(113,547)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....28,961	.....	.....28,961	(76,317)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....1,547	.....	.....1,547	(4,817)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....31,252	.....	.....31,252	(139,155)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....63,587	.....	.....63,587	(117,641)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....280,358	.....	.....280,358	(527,435)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....231,757	.....	.....231,757	(431,870)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....107,241	.....	.....107,241	(264,069)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....273,666	.....	.....273,666	(512,654)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....420,576	.....	.....420,576	...(1,006,988)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....374,786	.....	.....374,786	(876,138)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....514,268	.....	.....514,268	...(1,180,177)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		26,341		26,341	(84,446)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC2 Call Options...	VAGLB: 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	.....	.....11,702	.....	.....11,702	(40,530)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....33,681	.....	.....33,681	(103,880)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....11,400	.....	.....11,400	(51,675)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/10/2019....	01/08/2021....	90	33,465	373.45.....	686	.....	.....222	.....	.....222	(1,289)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....12,809	.....	.....12,809	(56,199)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....4,603	.....	.....4,603	(24,461)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....379	.....	.....379	(1,998)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2021....	37	9,546	259.12.....	329	.....	.....195	.....	.....195	(596)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....3,958	.....	.....3,958	(13,533)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....8,812	.....	.....8,812	(27,247)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....6,532	.....	.....6,532	(33,925)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....6,686	.....	.....6,686	(40,213)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....15,303	.....	.....15,303	(76,299)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....389	.....	.....389	(2,677)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....1,347	.....	.....1,347	(9,410)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....1,881	.....	.....1,881	(13,989)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....17,814	.....	.....17,814	(80,322)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....16,890	.....	.....16,890	(76,415)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2021....	82	21,468	261.17.....	655	.....	.....352	.....	.....352	(1,259)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....2,225	.....	.....2,225	(10,370)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....1,066	.....	.....1,066	(5,345)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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		1,771		1,771	(9,378)						03.....

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NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Call Options.....	VAGLB: 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	.....	.....1,701	.....	.....1,701	(10,781)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....26,346	.....	.....26,346	(142,493)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....2,584	.....	.....2,584	(15,032)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....13,771	.....	.....13,771	(26,641)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....2,598	.....	.....2,598	(5,001)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....122,140	.....	.....122,140	(237,609)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....194,625	.....	.....194,625	(382,479)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....2,165	.....	.....2,165	(6,594)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....42,826	.....	.....42,826	(146,567)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....296,497	.....	.....296,497	(583,218)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....24,066	.....	.....24,066	(82,404)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....951,811	.....	.....951,811	(1,857,620)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....121,561	.....	.....121,561	(365,771)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....600,778	.....	.....600,778	(1,182,835)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....290,036	.....	.....290,036	(838,252)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....43,542	.....	.....43,542	(130,127)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....76,876	.....	.....76,876	(215,621)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....581,510	.....	.....581,510	(1,571,631)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....2,162	.....	.....2,162	(8,513)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....527,086	.....	.....527,086	(1,320,774)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....1,003	.....	.....1,003	(3,096)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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		2,347		2,347	(7,275)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....9,022	.....	.....9,022	(30,582)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....23,100	.....	.....23,100	(76,640)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....688	.....	.....688	(5,022)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2021....	2,621	699,965	267.1.....	27,378	.....	.....	.....77,525	.....	.....77,525	2,066	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2021....	1,059	283,461	267.59.....	10,791	.....	.....	.....30,823	.....	.....30,823	810	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2021....	1,767	482,483	273.12.....	13,326	.....	.....	.....41,792	.....	.....41,792	761	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	3,027	809,248	267.36.....	38,042	.....	.....	.....90,041	.....	.....90,041	3,807	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....199,045	.....	.....199,045	3,826	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	77	21,727	281.08.....	520	.....	.....	.....1,372	.....	.....1,372	18	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2021....	1,580	431,268	273.02.....	11,984	.....	.....	.....37,523	.....	.....37,523	692	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	164	43,765	267.17.....	2,075	.....	.....	.....4,902	.....	.....4,902	208	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2021....	641	175,478	273.77.....	4,658	.....	.....	.....14,759	.....	.....14,759	245	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	211	58,918	278.64.....	1,603	.....	.....	.....4,170	.....	.....4,170	86	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....146,674	.....	.....146,674	3,112	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	498	133,019	267.16.....	6,310	.....	.....	.....14,905	.....	.....14,905	634	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....647,537	.....	.....647,537	24,913	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....2,285,336	.....	.....2,285,336	75,301	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	587	163,155	277.82.....	4,630	.....	.....	.....11,982	.....	.....11,982	275	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....1,067,986	.....	.....1,067,986	33,635	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....913,185	.....	.....913,185	33,664	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....736,079	.....	.....736,079	29,852	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....824,745	.....	.....824,745	23,629	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....184,147	.....	.....184,147	5,328	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	378	104,028	275.55.....	3,312	.....	.....	.....8,431	.....	.....8,431	240	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	142	39,055	274.84.....	1,288	.....	.....	.....3,261	.....	.....3,261	98	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....615	.....	.....615	(1,935)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....243,816	.....	.....243,816	(439,707)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....80,436	.....	.....80,436	(148,428)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....238,029	.....	.....238,029	(432,051)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....253,236	.....	.....253,236	(462,333)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....118,163	.....	.....118,163	(280,549)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....14,310	.....	.....14,310	(71,561)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....415,210	.....	.....415,210	(951,105)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....496,917	.....	.....496,917	(1,126,646)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....35,361	.....	.....35,361	(143,502)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....19,081	.....	.....19,081	(77,027)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....731	.....	.....731	(3,849)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....3,008	.....	.....3,008	(8,446)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/24/2019....	01/22/2021....	222	83,329	375.....	1,593	.....	.....	.....498	.....	.....498	(3,016)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....37,296	.....	.....37,296	(109,770)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....16,455	.....	.....16,455	(50,412)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....651	.....	.....651	(4,010)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/24/2019....	01/22/2021....	148	55,980	377.68.....	938	.....	.....	.....252	.....	.....252	(1,812)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....2,732	.....	.....2,732	(14,377)	.....	.....	.....	.....	.....	03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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JPMorgan MOZAIC2 Call Options...	VAGLB: 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		23,399		23,399	(70,008)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....19,561	.....	.....19,561	(81,847)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....825,265	.....	.....825,265	...(1,825,880)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....5,598	.....	.....5,598	(10,782)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....258,837	.....	.....258,837	(729,498)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....9,504	.....	.....9,504	(26,877)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....35,641	.....	.....35,641	(96,932)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....682,943	.....	.....682,943	...(1,797,620)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....1,176	.....	.....1,176	(2,287)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....208,681	.....	.....208,681	(511,093)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....122,288	.....	.....122,288	(237,262)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....120,334	.....	.....120,334	(227,609)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....26,789	.....	.....26,789	(88,338)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....83,606	.....	.....83,606	(158,785)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....5,241	.....	.....5,241	(16,952)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....589,567	.....	.....589,567	...(1,128,387)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....110,570	.....	.....110,570	(324,841)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....245,992	.....	.....245,992	(467,406)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	01/29/2021....	48	17,561	364.41.....	632	.....	.....281	.....	.....281	(893)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....17,626	.....	.....17,626	(75,507)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....12,403	.....	.....12,403	(52,214)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		1,898		1,898	(8,601)						03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....889	.....	.....889	(4,851)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....5,837	.....	.....5,837	(24,414)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....9,585	.....	.....9,585	(47,709)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....9,274	.....	.....9,274	(45,772)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....14,337	.....	.....14,337	(60,920)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....29,099	.....	.....29,099	(53,130)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....92,219	.....	.....92,219	(167,833)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....990	.....	.....990	(3,032)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....112,189	.....	.....112,189	(204,506)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....63,417	.....	.....63,417	(152,166)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....101,065	.....	.....101,065	(184,582)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....220,144	.....	.....220,144	(512,087)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....117,258	.....	.....117,258	(269,010)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....346,519	.....	.....346,519	(770,795)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,417	.....	.....1,417	(5,069)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....2,195	.....	.....2,195	(7,839)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....2,163	.....	.....2,163	(8,054)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....8,829	.....	.....8,829	(30,425)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....819	.....	.....819	(2,470)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....12,412	.....	.....12,412	(43,393)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/07/2019....	02/05/2021....	50	18,958	377.88.....	378	.....	.....	.....89	.....	.....89	(609)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			5,878		5,878	(21,738)						03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....9,083	.....	.....9,083	(48,315)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....2,937	.....	.....2,937	(23,491)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....20,840	.....	.....20,840	(74,122)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....5,107	.....	.....5,107	(26,395)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....17,013	.....	.....17,013	(83,302)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....700	.....	.....700	(3,833)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....1,375	.....	.....1,375	(8,088)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....18,061	.....	.....18,061	(54,655)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....2,178	.....	.....2,178	(14,206)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....12,028	.....	.....12,028	(58,999)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....1,357	.....	.....1,357	(7,674)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....28,230	.....	.....28,230	(164,512)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....29,155	.....	.....29,155	(144,968)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....49,068	.....	.....49,068	(97,634)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....95,844	.....	.....95,844	(189,056)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....118,377	.....	.....118,377	(233,053)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....64,653	.....	.....64,653	(168,428)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....3,297	.....	.....3,297	(8,986)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/07/2019....	01/29/2021....	61	22,792	374.31.....	533	.....	.....150	.....	.....150	(847)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....201,396	.....	.....201,396	(395,604)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....210,403	.....	.....210,403	(536,480)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		357,974		357,974	(886,662)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC2 Call Options....	VAGLB: 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	.....	.....331,843	.....	.....331,843	(799,022)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....1,675	.....	.....1,675	(5,344)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....3,216	.....	.....3,216	(14,270)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....664	.....	.....664	(4,415)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....21,477	.....	.....21,477	(67,227)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....6,838	.....	.....6,838	(20,502)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....160,690	.....	.....160,690	(328,213)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....26,253	.....	.....26,253	(92,435)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....53,976	.....	.....53,976	(109,008)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....4,450	.....	.....4,450	(16,175)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....525,789	.....	.....525,789	(1,076,378)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....84,121	.....	.....84,121	(264,011)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....54,725	.....	.....54,725	(111,022)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....236,234	.....	.....236,234	(705,433)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....3,318	.....	.....3,318	(10,044)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....8,771	.....	.....8,771	(24,985)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....11,294	.....	.....11,294	(34,727)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....474,287	.....	.....474,287	(1,324,027)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....13,068	.....	.....13,068	(24,957)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....49,477	.....	.....49,477	(125,682)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....7,647	.....	.....7,647	(24,442)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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		2,485		2,485	(14,211)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Call Options.....	VAGLB: 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	.....	.....23,768	.....	.....23,768	(107,651)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....31,132	.....	.....31,132	(135,986)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....31,492	.....	.....31,492	(133,334)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....18,835	.....	.....18,835	(38,124)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....100,455	.....	.....100,455	(203,702)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/15/2019....	02/12/2021....	30	10,997	367.42.....	352	.....	.....141	.....	.....141	(513)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....8,020	.....	.....8,020	(29,496)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....17,379	.....	.....17,379	(94,744)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....2,503	.....	.....2,503	(19,225)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....371	.....	.....371	(3,001)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....6,336	.....	.....6,336	(22,693)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....9,322	.....	.....9,322	(49,456)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....26,545	.....	.....26,545	(137,784)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....798	.....	.....798	(5,359)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....14,906	.....	.....14,906	(72,624)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....1,642	.....	.....1,642	(10,345)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....532	.....	.....532	(2,209)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....12,569	.....	.....12,569	(76,144)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....29,242	.....	.....29,242	(143,304)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....42,277	.....	.....42,277	(83,682)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....103,395	.....	.....103,395	(211,238)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		128,026		128,026	(259,473)						03.....

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SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....54,180	.....	.....54,180	(144,828)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....182,876	.....	.....182,876	(365,344)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....260,600	.....	.....260,600	(669,328)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....194,778	.....	.....194,778	(491,362)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....419,545	.....	.....419,545	(1,030,118)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....2,296	.....	.....2,296	(8,520)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....5,544	.....	.....5,544	(19,192)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....1,390	.....	.....1,390	(5,684)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....17,830	.....	.....17,830	(66,051)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....14,219	.....	.....14,219	(50,317)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....13,716	.....	.....13,716	(49,561)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....235	.....	.....235	(1,630)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/05/2021....	68	18,413	268.96.....	785	.....	.....1,885	.....	.....1,885	36	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/05/2021....	458	123,270	268.96.....	5,254	.....	.....12,723	.....	.....12,723	337	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/05/2021....	874	236,122	270.06.....	9,488	.....	.....23,326	.....	.....23,326	587	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/05/2021....	1,473	397,117	269.68.....	16,288	.....	.....39,835	.....	.....39,835	1,021	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/05/2021....	3,109	854,579	274.84.....	26,229	.....	.....68,503	.....	.....68,503	1,045	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....90,271	.....	.....90,271	1,183	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/05/2021....	710	195,921	275.89.....	5,651	.....	.....14,933	.....	.....14,933	179	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/05/2021....	756	209,253	276.68.....	5,756	.....	.....15,338	.....	.....15,338	140	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....208,906	.....	.....208,906	3,682	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/04/2022....	2,849	768,329	269.7.....	38,046	.....	.....78,554	.....	.....78,554	3,000	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/04/2022....	195	52,455	268.96.....	2,683	.....	.....	.....5,511	.....	.....5,511	216	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/04/2022....	96	26,770	278.8.....	866	.....	.....	.....2,020	.....	.....2,020	37	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....281,493	.....	.....281,493	10,924	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....487,671	.....	.....487,671	11,843	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....266,400	.....	.....266,400	5,989	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/04/2022....	807	223,605	277.13.....	7,851	.....	.....	.....16,955	.....	.....16,955	402	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....483,487	.....	.....483,487	11,949	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....393,238	.....	.....393,238	13,249	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....483,772	.....	.....483,772	11,732	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....1,521,108	.....	.....1,521,108	42,704	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/19/2021....	1,167	317,308	271.94.....	11,613	.....	.....	.....31,096	.....	.....31,096	127	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/19/2021....	397	108,100	272.08.....	3,926	.....	.....	.....9,808	.....	.....9,808	220	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/19/2021....	695	193,129	278.02.....	4,962	.....	.....	.....13,221	.....	.....13,221	61	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/19/2021....	429	119,727	279.24.....	2,853	.....	.....	.....7,679	.....	.....7,679	(9)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/19/2021....	274	75,638	276.09.....	2,183	.....	.....	.....5,710	.....	.....5,710	69	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....827,568	.....	.....827,568	22,509	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/19/2021....	1,644	457,126	278.14.....	11,659	.....	.....	.....28,964	.....	.....28,964	656	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....442,711	.....	.....442,711	14,890	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/19/2021....	3,378	931,519	275.74.....	27,441	.....	.....	.....71,526	.....	.....71,526	948	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....244,048	.....	.....244,048	6,377	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/18/2022....	1,776	482,100	271.39.....	22,283	.....	.....	.....46,353	.....	.....46,353	1,779	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....240,197	.....	.....240,197	9,233	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/18/2022....	111	31,253	280.77.....	925			1,900		1,900	50						03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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			103,357		103,357	2,081						03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/18/2022....	3,079	835,813	271.5.....	38,441			80,023		80,023	3,056						03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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			261,140		261,140	9,957						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			365		365	(1,556)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			47,825		47,825	(179,005)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2021....	48	18,157	379.06.....	374			82		82	(554)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			3,491		3,491	(13,447)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			25,505		25,505	(140,398)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			899		899	(6,186)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			1,104		1,104	(8,815)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			1,314		1,314	(12,211)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			16,421		16,421	(62,335)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			11,534		11,534	(65,136)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			33,568		33,568	(176,233)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/26/2019....	02/25/2021....	26	9,702	367.93.....	327			123		123	(444)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			2,531		2,531	(19,314)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			774		774	(4,981)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			10,430		10,430	(55,875)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			7,458		7,458	(52,824)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			10,581		10,581	(65,678)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			9,408		9,408	(47,690)						03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC2 Call Options...	VAGLB: 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	.....	.....64,436	.....	.....64,436	(134,967)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....162,342	.....	.....162,342	(339,389)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....146,243	.....	.....146,243	(305,830)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....46,049	.....	.....46,049	(126,902)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....1,689	.....	.....1,689	(7,167)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....1,979	.....	.....1,979	(5,409)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....189,187	.....	.....189,187	(397,278)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....174,046	.....	.....174,046	(461,462)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....208,282	.....	.....208,282	(541,956)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....413,506	.....	.....413,506	(1,060,056)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....557	.....	.....557	(2,207)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....3,383	.....	.....3,383	(13,388)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....852	.....	.....852	(3,051)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....12,422	.....	.....12,422	(53,671)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....8,145	.....	.....8,145	(32,157)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....1,873	.....	.....1,873	(7,478)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....3,514	.....	.....3,514	(11,344)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....130,931	.....	.....130,931	(259,454)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....25,797	.....	.....25,797	(87,857)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....83,642	.....	.....83,642	(162,108)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....26,722	.....	.....26,722	(95,353)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....503,197	.....	.....503,197	(1,000,250)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Call Options.....	VAGLB: 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	.....	.....88,254	.....	.....88,254	(269,519)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....39,368	.....	.....39,368	(127,272)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....35,755	.....	.....35,755	(70,884)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....321,658	.....	.....321,658	(931,625)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....41,835	.....	.....41,835	(123,551)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....5,324	.....	.....5,324	(17,792)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....2,183	.....	.....2,183	(6,883)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....7,749	.....	.....7,749	(21,438)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....722,218	.....	.....722,218	(1,958,916)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....47,109	.....	.....47,109	(120,258)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....6,522	.....	.....6,522	(30,494)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....2,797	.....	.....2,797	(12,278)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....9,259	.....	.....9,259	(43,495)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....11,732	.....	.....11,732	(23,486)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2019....	02/28/2022....	69	17,965	261.92.....	571	.....	.....445	.....	.....445	(920)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....3,488	.....	.....3,488	(13,967)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....140,355	.....	.....140,355	(281,114)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....1,581	.....	.....1,581	(6,537)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....16,411	.....	.....16,411	(34,606)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....39,730	.....	.....39,730	(83,776)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....14,308	.....	.....14,308	(39,803)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		23,178		23,178	(48,875)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC2 Call Options...	VAGLB: 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	.....	.....38,448	.....	.....38,448	(103,072)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....67,913	.....	.....67,913	(179,307)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....49,198	.....	.....49,198	(126,694)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....7,580	.....	.....7,580	(24,613)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....10,095	.....	.....10,095	(35,687)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/07/2019....	03/05/2021....	73	26,733	364.81.....	942	.....	.....441	.....	.....441	(1,329)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....2,172	.....	.....2,172	(9,343)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....2,449	.....	.....2,449	(7,373)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....38,611	.....	.....38,611	(125,560)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....8,157	.....	.....8,157	(25,356)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....8,180	.....	.....8,180	(40,861)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....1,443	.....	.....1,443	(10,518)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....688	.....	.....688	(4,684)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....24,092	.....	.....24,092	(74,931)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....11,901	.....	.....11,901	(56,902)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....21,544	.....	.....21,544	(91,708)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....27,571	.....	.....27,571	(115,642)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....1,850	.....	.....1,850	(7,165)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....45,796	.....	.....45,796	(200,812)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....1,951	.....	.....1,951	(11,096)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....18,165	.....	.....18,165	(78,738)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....27,203	.....	.....27,203	(149,798)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....6,724	.....	.....6,724	(35,378)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....44,784	.....	.....44,784	(191,265)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....56,207	.....	.....56,207	(104,261)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....94,736	.....	.....94,736	(175,894)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....258,061	.....	.....258,061	(473,339)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....64,250	.....	.....64,250	(153,402)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,664	.....	.....1,664	(6,448)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....142,759	.....	.....142,759	(264,809)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....234,539	.....	.....234,539	(550,239)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....293,504	.....	.....293,504	(674,458)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....417,357	.....	.....417,357	(938,240)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,765	.....	.....1,765	(6,838)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....925	.....	.....925	(5,000)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,808	.....	.....1,808	(9,652)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....5,834	.....	.....5,834	(30,420)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....2,848	.....	.....2,848	(6,007)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,059	.....	.....1,059	(7,806)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....23,130	.....	.....23,130	(112,571)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....39,023	.....	.....39,023	(154,674)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....36,151	.....	.....36,151	(188,658)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....12,873	.....	.....12,873	(55,853)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....42,035	.....	.....42,035	(180,883)	.....	.....	.....	.....	.....	03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....25,561	.....	.....25,561	(124,087)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....10,390	.....	.....10,390	(55,818)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....21,320	.....	.....21,320	(94,666)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....25,161	.....	.....25,161	(119,007)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....2,824	.....	.....2,824	(6,614)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,911	.....	.....1,911	(7,660)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,133	.....	.....1,133	(3,389)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....862	.....	.....862	(3,134)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....2,012	.....	.....2,012	(4,237)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....2,136	.....	.....2,136	(6,727)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/20/2019....	02/24/2022....	324	120,428	372.....	4,403	.....	.....	.....1,992	.....	.....1,992	(4,588)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....2,935	.....	.....2,935	(8,046)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....4,355	.....	.....4,355	(11,191)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....2,157	.....	.....2,157	(6,173)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....12,458	.....	.....12,458	(29,301)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....16,938	.....	.....16,938	(34,465)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....669	.....	.....669	(4,990)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....3,498	.....	.....3,498	(7,934)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....240,189	.....	.....240,189	(535,194)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....205,347	.....	.....205,347	(480,649)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....436,014	.....	.....436,014	(998,835)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....141,891	.....	.....141,891	(336,892)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....240,535	.....	.....240,535	(574,195)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....198,698	.....	.....198,698	(464,891)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....280,112	.....	.....280,112	(645,345)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....336,685	.....	.....336,685	(774,735)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....285,022	.....	.....285,022	(667,932)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,234	.....	.....1,234	(5,937)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,800	.....	.....1,800	(9,060)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....32,395	.....	.....32,395	(122,270)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....19,628	.....	.....19,628	(87,524)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....24,101	.....	.....24,101	(121,033)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....17,247	.....	.....17,247	(92,821)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/04/2021....	653	176,951	270.99.....	7,719	.....	.....	.....16,834	.....	.....16,834	401	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/17/2021....	1,029	287,883	279.77.....	7,701	.....	.....	.....17,958	.....	.....17,958	(59)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/19/2021....	462	127,568	275.93.....	4,286	.....	.....	.....9,707	.....	.....9,707	123	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/22/2021....	1,429	396,807	277.74.....	12,038	.....	.....	.....27,598	.....	.....27,598	203	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/25/2021....	2,585	715,654	276.9.....	22,855	.....	.....	.....51,934	.....	.....51,934	416	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/26/2021....	1,068	294,936	276.08.....	9,880	.....	.....	.....22,307	.....	.....22,307	237	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/26/2021....	711	194,274	273.41.....	7,550	.....	.....	.....16,647	.....	.....16,647	304	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/01/2021....	610	167,405	274.48.....	6,148	.....	.....	.....13,658	.....	.....13,658	219	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/02/2021....	1,345	366,731	272.65.....	14,887	.....	.....	.....32,510	.....	.....32,510	684	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/03/2021....	486	135,195	278.34.....	3,990	.....	.....	.....9,122	.....	.....9,122	20	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/04/2021....	1,297	355,945	274.34.....	13,201	.....	.....	.....29,248	.....	.....29,248	499	.....	.....	.....	.....	.....	03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/05/2021....	1,335	368,681	276.23.....	12,313	.....	.....	.....27,713	.....	.....27,713	343	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/05/2021....	1,348	371,903	275.87.....	12,676	.....	.....	.....28,449	.....	.....28,449	386	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/08/2021....	1,391	380,137	273.35.....	14,923	.....	.....	.....32,693	.....	.....32,693	686	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/09/2021....	2,135	599,022	280.6.....	15,537	.....	.....	.....35,855	.....	.....35,855	(180)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/11/2021....	661	183,682	277.73.....	5,658	.....	.....	.....12,808	.....	.....12,808	111	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/12/2021....	917	254,916	278.08.....	7,700	.....	.....	.....17,455	.....	.....17,455	132	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/12/2021....	496	137,221	276.9.....	4,437	.....	.....	.....9,978	.....	.....9,978	122	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/15/2021....	1,286	361,054	280.69.....	9,368	.....	.....	.....21,498	.....	.....21,498	(99)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/16/2021....	723	204,178	282.49.....	4,749	.....	.....	.....10,967	.....	.....10,967	(165)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/18/2021....	1,732	486,405	280.86.....	12,527	.....	.....	.....28,712	.....	.....28,712	(182)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/19/2021....	890	247,021	277.48.....	7,770	.....	.....	.....17,460	.....	.....17,460	176	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/02/2022....	965	268,574	278.28.....	10,090	.....	.....	.....19,360	.....	.....19,360	426	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/10/2022....	560	155,759	278.31.....	5,870	.....	.....	.....11,248	.....	.....11,248	289	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/11/2022....	1,843	514,110	278.88.....	18,867	.....	.....	.....36,198	.....	.....36,198	877	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/16/2022....	729	198,281	271.83.....	10,068	.....	.....	.....18,726	.....	.....18,726	662	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/17/2022....	693	189,127	273.1.....	9,086	.....	.....	.....17,015	.....	.....17,015	619	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....325,796	.....	.....325,796	10,716	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/18/2022....	1,068	296,231	277.25.....	11,788	.....	.....	.....22,431	.....	.....22,431	600	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....302,992	.....	.....302,992	7,927	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/18/2022....	1,274	346,800	272.13.....	17,396	.....	.....	.....32,408	.....	.....32,408	1,201	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....241,556	.....	.....241,556	7,137	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....154,191	.....	.....154,191	3,856	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....189,985	.....	.....189,985	5,267	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....129,478	.....	.....129,478	4,236	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....236,305	.....	.....236,305	7,744	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....128,529	.....	.....128,529	4,013	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....316,154	.....	.....316,154	9,966	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....288,183	.....	.....288,183	7,584	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....483,913	.....	.....483,913	12,653	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....511,961	.....	.....511,961	44,467	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....278,158	.....	.....278,158	9,932	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....272,305	.....	.....272,305	9,437	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....224,252	.....	.....224,252	7,480	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....122,361	.....	.....122,361	4,552	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....185,011	.....	.....185,011	5,991	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....496,113	.....	.....496,113	16,687	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....124,898	.....	.....124,898	4,796	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....207,078	.....	.....207,078	6,326	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....461,191	.....	.....461,191	41,526	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....98,168	.....	.....98,168	2,437	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/02/2022....	265	71,850	271.41.....	3,738	.....	.....	.....6,926	.....	.....6,926	298	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....3,267	.....	.....3,267	(10,777)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....85,305	.....	.....85,305	(206,324)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....100,603	.....	.....100,603	(246,031)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Call Options.....	VAGLB: 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	.....	.....102,074	.....	.....102,074	(241,349)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....146,988	.....	.....146,988	(374,517)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....145,760	.....	.....145,760	(369,097)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....98,517	.....	.....98,517	(254,403)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....64,982	.....	.....64,982	(159,641)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....114,185	.....	.....114,185	(273,094)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....93,112	.....	.....93,112	(221,055)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....299,935	.....	.....299,935	(745,865)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....3,172	.....	.....3,172	(11,044)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....1,144	.....	.....1,144	(4,094)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....11,386	.....	.....11,386	(23,027)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....108,157	.....	.....108,157	(233,398)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....105,121	.....	.....105,121	(224,387)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....92,684	.....	.....92,684	(195,945)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....195,398	.....	.....195,398	(415,639)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....291,536	.....	.....291,536	(668,426)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....5,109	.....	.....5,109	(23,554)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....13,925	.....	.....13,925	(81,337)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....11,055	.....	.....11,055	(28,496)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....15,817	.....	.....15,817	(35,067)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....9,191	.....	.....9,191	(22,613)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		173,670		173,670	(414,360)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....120,972	.....	.....120,972	(317,621)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....120,198	.....	.....120,198	(329,973)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....214,866	.....	.....214,866	(598,419)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....109,292	.....	.....109,292	(293,240)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....167,974	.....	.....167,974	(468,117)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....45,128	.....	.....45,128	(242,315)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....154,901	.....	.....154,901	(427,349)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....20,678	.....	.....20,678	(110,049)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....25,677	.....	.....25,677	(152,074)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....21,227	.....	.....21,227	(149,885)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....20,732	.....	.....20,732	(135,969)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....10,045	.....	.....10,045	(66,043)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....7,268	.....	.....7,268	(46,648)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....30,377	.....	.....30,377	(190,441)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/04/2019....	03/29/2021....	75	20,265	269.55.....	396	.....	.....	.....145	.....	.....145	(826)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....131,449	.....	.....131,449	(363,507)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....626	.....	.....626	(2,007)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....94,894	.....	.....94,894	(281,963)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....51,881	.....	.....51,881	(149,611)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....115,609	.....	.....115,609	(336,399)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....1,297	.....	.....1,297	(4,482)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....271,100	.....	.....271,100	(760,738)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Call Options....	VAGLB: 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	.....	.....73,609	.....	.....73,609	(216,484)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....56,164	.....	.....56,164	(170,643)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....68,108	.....	.....68,108	(208,132)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....2,953	.....	.....2,953	(18,171)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....15,500	.....	.....15,500	(46,231)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....200,784	.....	.....200,784	(539,917)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....267,384	.....	.....267,384	(701,356)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....159,987	.....	.....159,987	(416,509)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....175,158	.....	.....175,158	(456,149)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....167,663	.....	.....167,663	(428,749)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....41,676	.....	.....41,676	(250,323)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....27,308	.....	.....27,308	(190,042)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....12,993	.....	.....12,993	(80,337)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....11,452	.....	.....11,452	(59,155)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....11,772	.....	.....11,772	(73,455)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....41,596	.....	.....41,596	(212,904)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....17,111	.....	.....17,111	(86,830)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....10,244	.....	.....10,244	(26,068)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/08/2019....	04/03/2020....	.....	.....	407.29.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/08/2019....	04/03/2020....			407.01.....												03.....

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NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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)
Morgan MOZAIC2 Spread Options..	VAGLB: 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)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/08/2019....	04/03/2020....	.....	.....	407.12.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....2	.....	.....2	(268,713)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/08/2019....	04/06/2020....	.....	.....	407.39.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....1	.....	.....1	(59,117)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/08/2019....	04/07/2020....	.....	.....	402.58.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/08/2019....	04/01/2020....	.....	.....	409.29.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/08/2019....	04/02/2020....	.....	.....	408.69.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....59,598	.....	.....59,598	(548)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/11/2019....	03/26/2021....	3,464	975,990	281.75.....	26,774	.....	.....	.....54,829	.....	.....54,829	(671)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/11/2019....	04/01/2021....	3,450	968,802	280.8.....	28,259	.....	.....	.....57,639	.....	.....57,639	(222)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....85,916	.....	.....85,916	2,062	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....54,977	.....	.....54,977	(1,058)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....197,865	.....	.....197,865	5,482	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....71,976	.....	.....71,976	1,727	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....516,062	.....	.....516,062	45,856	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....136,345	.....	.....136,345	3,393	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....174,052	.....	.....174,052	4,421	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....160,302	.....	.....160,302	4,332	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....226,281	.....	.....226,281	4,705	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....316,197	.....	.....316,197	7,014	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....97,915	.....	.....97,915	2,764	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....196,725	.....	.....196,725	4,582	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....301,346	.....	.....301,346	5,656	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....166,261	.....	.....166,261	4,467	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....213,167	.....	.....213,167	4,288	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....141,768	.....	.....141,768	3,420	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....133,028	.....	.....133,028	2,923	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....2,427	.....	.....2,427	(15,875)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....45,802	.....	.....45,802	(192,964)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....4,657	.....	.....4,657	(26,990)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....4,311	.....	.....4,311	(13,579)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....5,502	.....	.....5,502	(14,606)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....4,916	.....	.....4,916	(13,453)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....149,643	.....	.....149,643	(376,152)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....405,672	.....	.....405,672	(1,022,343)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....210,734	.....	.....210,734	(552,620)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....216,197	.....	.....216,197	(568,712)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....273,617	.....	.....273,617	(663,191)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....26,521	.....	.....26,521	(121,914)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....307,961	.....	.....307,961	(723,114)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....19,727	.....	.....19,727	(110,457)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC2 Call Options...	VAGLB: 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	.....	.....15,436	.....	.....15,436	(77,534)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....28,607	.....	.....28,607	(142,793)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....14,922	.....	.....14,922	(89,806)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....34,930	.....	.....34,930	(182,904)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....41,102	.....	.....41,102	(195,385)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....27,815	.....	.....27,815	(125,891)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....2,423	.....	.....2,423	(10,589)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....97,327	.....	.....97,327	(231,352)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....203,127	.....	.....203,127	(442,466)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....139,139	.....	.....139,139	(316,530)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....210,449	.....	.....210,449	(548,666)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....81,669	.....	.....81,669	(224,034)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....60,337	.....	.....60,337	(144,035)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....153,761	.....	.....153,761	(373,451)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....124,814	.....	.....124,814	(336,258)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....2,590	.....	.....2,590	(6,817)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....222,304	.....	.....222,304	(526,828)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....128,938	.....	.....128,938	(287,646)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	04/15/2019....	04/15/2020....	53,445,167	53,445,167	2,905.58.....	2,153,840	.....	.....2,267,893	.....	.....2,267,893	(959,632)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	04/16/2019....	04/15/2020....	53,975,447	53,975,447	2,905.58.....	2,407,305	.....	.....2,633,927	.....	.....2,633,927	(1,113,997)	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: 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	.....	.....0	.....	.....0	(65,489)	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	04/16/2019....	04/15/2020....			636.39.....												03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....2,737	.....	.....2,737	(22,711)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....2,593	.....	.....2,593	(9,189)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....22,268	.....	.....22,268	(56,252)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....532,309	.....	.....532,309	(1,228,520)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....339,899	.....	.....339,899	(762,411)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....387,789	.....	.....387,789	(825,542)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....221,664	.....	.....221,664	(493,293)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....736,194	.....	.....736,194	(1,702,090)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....23,849	.....	.....23,849	(91,480)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....20,451	.....	.....20,451	(90,876)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....73,320	.....	.....73,320	(300,901)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....28,230	.....	.....28,230	(115,272)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....15,152	.....	.....15,152	(66,010)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....25,838	.....	.....25,838	(115,219)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....26,473	.....	.....26,473	(116,894)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....27,930	.....	.....27,930	(107,984)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: 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	.....	.....300	.....	.....300	(168,167)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/03/2020....	.....	.....	283.93.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: 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	.....	.....1,431	.....	.....1,431	(289,420)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/03/2020....	.....	.....	282.92.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....1,433	.....	.....1,433	(249,852)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/17/2020....			404.38.....												03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....468	.....	.....468	(77,703)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/17/2020....	.....	.....	402.79.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....1,163	.....	.....1,163	(143,909)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/20/2020....	.....	.....	403.45.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....106	.....	.....106	(11,452)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/21/2020....	.....	.....	397.34.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....1,879	.....	.....1,879	(191,819)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/22/2020....	.....	.....	403.81.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....4,394	.....	.....4,394	(382,007)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/23/2020....	.....	.....	404.1.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....41	.....	.....41	(314,862)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/09/2020....	.....	.....	406.37.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....165	.....	.....165	(281,912)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/09/2020....	.....	.....	404.43.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....380	.....	.....380	(201,043)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/13/2020....	.....	.....	404.49.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....663	.....	.....663	(186,135)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/15/2020....	.....	.....	405.18.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....3,443	.....	.....3,443	(443,936)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/16/2020....	.....	.....	403.9.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....3,204	.....	.....3,204	(320,375)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/17/2020....			401.91.....												03.....

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Morgan MOZAIC2 Spread Options...	VAGLB: 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			8		8	(262,323)						03.....
Morgan MOZAIC2 Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/08/2020....	.....	.....	408.3.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options...	VAGLB: 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	.....	.....	.....12	.....	.....12	(294,539)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/09/2020....	.....	.....	408.23.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options...	VAGLB: 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	.....	.....	.....5	.....	.....5	(275,546)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/09/2020....	.....	.....	407.5.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....7,271	.....	.....7,271	(139,182)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/09/2020....	.....	.....	281.75.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....8,155	.....	.....8,155	(130,257)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/13/2020....	.....	.....	280.51.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....49,662	.....	.....49,662	(375,364)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/17/2020....	.....	.....	280.4.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....21,445	.....	.....21,445	(253,422)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/17/2020....	.....	.....	280.42.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....11,088	.....	.....11,088	(125,893)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/20/2020....	.....	.....	281.12.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....21,482	.....	.....21,482	(241,942)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/21/2020....	.....	.....	281.67.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....2,105	.....	.....2,105	(131,699)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/07/2020....	.....	.....	283.13.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....542	.....	.....542	(117,783)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/09/2020....			284.61.....													03.....

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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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....2,539	.....	.....2,539	(158,649)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/24/2019....	04/09/2020....	.....	.....	283.56.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....1,320	.....	.....1,320	(4,910)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....334,020	.....	.....334,020	(752,480)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....103,555	.....	.....103,555	(215,740)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....92,490	.....	.....92,490	(218,548)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....105,411	.....	.....105,411	(239,583)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....208,378	.....	.....208,378	(483,661)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....721	.....	.....721	(4,224)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....211,713	.....	.....211,713	(492,260)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....2,158	.....	.....2,158	(9,360)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....12,256	.....	.....12,256	(51,796)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....81,912	.....	.....81,912	(360,079)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....20,816	.....	.....20,816	(87,710)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....4,379	.....	.....4,379	(11,305)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....5,488	.....	.....5,488	(13,377)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....311,787	.....	.....311,787	(710,181)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....172,514	.....	.....172,514	(404,364)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/15/2021....	2,351	660,593	280.96.....	20,730	.....	.....	.....39,094	.....	.....39,094	(250)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....145,724	.....	.....145,724	4,170	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....175,158	.....	.....175,158	4,984	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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			395,960		395,960	13,899						03.....

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NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/23/2021....	1,563	437,829	280.2.....	14,437			27,081		27,081	(3)						03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	05/05/2021....	814	232,368	285.64.....	5,640	.....	.....	.....10,460	.....	.....10,460	(410)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....168,199	.....	.....168,199	4,306	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....466,109	.....	.....466,109	14,167	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/04/2022....	2,707	760,312	280.9.....	30,353	.....	.....	.....49,538	.....	.....49,538	1,232	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/29/2022....	12,780	3,655,703	286.04.....	116,163	.....	.....	.....188,543	.....	.....188,543	3,374	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/28/2021....	1,940	553,211	285.2.....	13,693	.....	.....	.....25,566	.....	.....25,566	(855)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/26/2022....	7,175	2,036,602	283.86.....	71,700	.....	.....	.....116,319	.....	.....116,319	2,266	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....85,692	.....	.....85,692	2,204	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....254,835	.....	.....254,835	6,376	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	05/03/2022....	4,623	1,314,964	284.41.....	45,294	.....	.....	.....73,721	.....	.....73,721	1,979	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/29/2022....	8,753	2,473,793	282.63.....	92,426	.....	.....	.....150,511	.....	.....150,511	4,206	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/30/2021....	1,745	495,032	283.65.....	13,468	.....	.....	.....25,207	.....	.....25,207	(518)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....70,920	.....	.....70,920	(670)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....238,103	.....	.....238,103	7,438	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	05/02/2022....	6,082	1,716,152	282.17.....	65,611	.....	.....	.....106,805	.....	.....106,805	3,480	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....487,000	.....	.....487,000	47,638	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....132,151	.....	.....132,151	3,730	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/08/2022....	1,809	517,394	286.09.....	16,176	.....	.....	.....26,386	.....	.....26,386	302	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/29/2022....	15,763	4,453,072	282.51.....	167,306	.....	.....	.....272,462	.....	.....272,462	7,707	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/09/2021....	1,822	510,970	280.44.....	16,436	.....	.....	.....31,043	.....	.....31,043	(206)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQUF57RNE97....	05/07/2019....	04/30/2021....	674	179,410	266.06.....	4,633	.....	.....	.....2,096	.....	.....2,096	(8,512)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2019....	05/05/2022....	25,156	6,689,799	265.93.....	234,456	.....	.....129,912	.....	.....129,912	(298,912)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2019....	05/06/2022....	33,495	8,928,534	266.56.....	303,803	.....	.....165,404	.....	.....165,404	(390,560)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2019....	04/25/2022....	47,853	12,791,024	267.3.....	417,275	.....	.....221,349	.....	.....221,349	(546,294)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2019....	04/26/2022....	15,191	4,047,685	266.46.....	137,627	.....	.....74,846	.....	.....74,846	(177,922)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2019....	04/27/2022....	14,457	3,861,542	267.1.....	127,369	.....	.....68,013	.....	.....68,013	(166,034)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2019....	04/28/2022....	31,389	8,370,409	266.67.....	281,870	.....	.....152,581	.....	.....152,581	(365,175)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2019....	04/29/2022....	40,025	10,661,846	266.38.....	364,627	.....	.....198,936	.....	.....198,936	(469,678)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2019....	05/02/2022....	58,141	15,478,358	266.22.....	533,736	.....	.....293,200	.....	.....293,200	(685,322)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2019....	05/03/2022....	16,345	4,342,308	265.66.....	153,810	.....	.....85,912	.....	.....85,912	(195,835)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2019....	05/04/2022....	19,065	5,083,062	266.62.....	172,155	.....	.....93,555	.....	.....93,555	(221,980)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....1,897	.....	.....1,897	(13,233)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....23,335	.....	.....23,335	(91,012)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....12,182	.....	.....12,182	(52,288)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....37,251	.....	.....37,251	(167,101)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....38,535	.....	.....38,535	(155,492)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....23,823	.....	.....23,823	(97,730)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....8,685	.....	.....8,685	(23,319)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2019....	04/25/2022....	2,825	1,052,044	372.38.....	38,055	.....	.....18,138	.....	.....18,138	(39,405)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2019....	04/26/2022....	46,845	17,636,081	376.48.....	554,172	.....	.....240,176	.....	.....240,176	(590,239)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2019....	04/29/2022....	78,362	29,433,461	375.61.....	955,230	.....	.....423,389	.....	.....423,389	(1,009,495)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2019....	04/29/2022....	52,174	19,593,799	375.55.....	637,562	.....	.....282,840	.....	.....282,840	(673,155)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....6,982	.....	.....6,982	(29,990)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2019....	04/29/2022....	38,704	14,537,316	375.6.....	472,192	.....	.....209,236	.....	.....209,236	(498,734)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2019....	05/02/2022....	60,693	22,714,475	374.25.....	773,233	.....	.....354,712	.....	.....354,712	(808,848)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2019....	05/03/2022....	48,160	18,033,497	374.45.....	610,187	.....	.....278,699	.....	.....278,699	(638,611)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/07/2019....	05/06/2022....	60,266	22,542,538	374.05.....	775,022	.....	.....357,607	.....	.....357,607	(806,708)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....6,165	.....	.....6,165	(30,466)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....21,840	.....	.....21,840	(92,377)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....26,805	.....	.....26,805	(136,339)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....54,402	.....	.....54,402	(248,554)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....39,957	.....	.....39,957	(181,673)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....7,881	.....	.....7,881	(41,707)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....67,407	.....	.....67,407	(281,177)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....4,448	.....	.....4,448	(305,761)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	05/01/2020....	.....	.....	405.31.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....7,341	.....	.....7,341	(320,941)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	05/01/2020....	.....	.....	404.06.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....2,930	.....	.....2,930	(179,306)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	05/01/2020....	.....	.....	404.91.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....3,698	.....	.....3,698	(197,388)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	05/04/2020....	.....	.....	405.13.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....158	.....	.....158	(7,245)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	05/05/2020....	.....	.....	398.82.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		4,797		4,797	(233,602)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	05/06/2020....	.....	.....	405.49.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....4,244	.....	.....4,244	(594,212)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	04/24/2020....	.....	.....	405.03.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....1,576	.....	.....1,576	(318,331)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	04/24/2020....	.....	.....	406.3.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....1,156	.....	.....1,156	(178,148)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	04/27/2020....	.....	.....	406.13.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....159	.....	.....159	(22,171)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	04/28/2020....	.....	.....	401.86.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....2,196	.....	.....2,196	(228,947)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	04/29/2020....	.....	.....	406.06.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....3,276	.....	.....3,276	(333,470)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	04/30/2020....	.....	.....	406.18.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	04/17/2020....	859	315,910	367.79.....	6,494	.....	.....164	.....	.....164	(16,564)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	04/17/2020....	.....	.....	399.05.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....171	.....	.....171	(14,599)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	04/23/2020....	.....	.....	398.2.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....7,356	.....	.....7,356	(301,562)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	05/07/2020....	.....	.....	404.69.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....9,561	.....	.....9,561	(340,804)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	05/08/2020....	.....	.....	404.12.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		14,239		14,239	(382,842)						03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC2 Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/10/2019....	05/08/2020....	.....	403.17.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....1,031	.....	.....1,031	(7,324)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....362,150	.....	.....362,150	(825,841)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....302,377	.....	.....302,377	(654,486)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....304,184	.....	.....304,184	(662,590)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....124,851	.....	.....124,851	(517,200)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....55,640	.....	.....55,640	(197,278)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....47,157	.....	.....47,157	(187,407)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....50,558	.....	.....50,558	(222,503)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....54,870	.....	.....54,870	(230,697)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....14,673	.....	.....14,673	(34,497)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....4,106	.....	.....4,106	(12,035)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....6,183	.....	.....6,183	(12,500)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs & Co	KD3XUN7C6T14HNAYLU02...	05/16/2019....	05/15/2020....	52,265,146	52,265,146	2,850.96.....	2,559,895	.....	.....3,141,120	.....	.....3,141,120	...(1,724,662)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs & Co	KD3XUN7C6T14HNAYLU02...	05/16/2019....	05/15/2020....	48,686,292	48,686,292	2,850.96.....	2,535,339	.....	.....3,363,966	.....	.....3,363,966	...(1,619,976)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....801	.....	.....801	(4,562)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....338,268	.....	.....338,268	(741,323)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....285,462	.....	.....285,462	(666,278)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....229,242	.....	.....229,242	(517,408)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....39,065	.....	.....39,065	(155,983)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....118,070	.....	.....118,070	(457,351)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		3,630		3,630	(8,194)						03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....5,326	.....	.....5,326	(14,304)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....3,436	.....	.....3,436	(8,716)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....5,488	.....	.....5,488	(10,846)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....6,912	.....	.....6,912	(16,406)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....520,133	.....	.....520,133	(1,074,376)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: 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	.....	.....23,691	.....	.....23,691	(422,545)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	04/24/2020....	.....	.....	283.02.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: 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	.....	.....8,158	.....	.....8,158	(135,899)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/08/2020....	.....	.....	283.13.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: 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	.....	.....7,392	.....	.....7,392	(145,701)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/08/2020....	.....	.....	284.78.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: 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	.....	.....3,017	.....	.....3,017	(57,576)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/08/2020....	.....	.....	283.45.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: 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	.....	.....6,667	.....	.....6,667	(118,787)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/11/2020....	.....	.....	283.49.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: 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	.....	.....6,962	.....	.....6,962	(123,773)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/12/2020....	.....	.....	284.17.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: 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	.....	.....9,453	.....	.....9,453	(241,555)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/15/2020....	.....	.....	284.73.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: 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	.....	.....4,516	.....	.....4,516	(118,534)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	04/24/2020....	.....	.....	283.91.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: 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		6,912		6,912	(162,819)						03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	04/27/2020....		283.74.....													03.....
Morgan MOZAIC Spread Options....	VAGLB: 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		5,041		5,041	(114,326)						03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	04/28/2020....		283.64.....													03.....
Morgan MOZAIC Spread Options....	VAGLB: 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		10,358		10,358	(147,652)						03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/01/2020....		282.6.....													03.....
Morgan MOZAIC Spread Options....	VAGLB: 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		5,000		5,000	(52,503)						03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/01/2020....		280.76.....													03.....
Morgan MOZAIC Spread Options....	VAGLB: 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		4,823		4,823	(67,759)						03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/01/2020....		282.54.....													03.....
Morgan MOZAIC Spread Options....	VAGLB: 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		5,838		5,838	(73,171)						03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/04/2020....		280.72.....													03.....
Morgan MOZAIC Spread Options....	VAGLB: 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		10,591		10,591	(138,252)						03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/05/2020....		282.78.....													03.....
Morgan MOZAIC Spread Options....	VAGLB: 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		8,330		8,330	(165,051)						03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/15/2020....		284.06.....													03.....
Morgan MOZAIC Spread Options....	VAGLB: 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		7,489		7,489	(140,498)						03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/18/2020....		284.14.....													03.....
Morgan MOZAIC Spread Options....	VAGLB: 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		3,145		3,145	(57,500)						03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/20/2019....	05/19/2020....		284.01.....													03.....
Morgan Stanley 3D Index Options...	VAGLB: 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)						03.....
Morgan Stanley 3D Index Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	05/21/2019....	04/29/2020....		639.44.....													03.....
Morgan Stanley 3D Index Options...	VAGLB: 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		9		9	(48,201)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan Stanley 3D Index Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	05/21/2019....	05/08/2020....	.....	.....	637.13.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: 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	.....	.....42	.....	.....42	(22,567)	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	05/21/2019....	05/20/2020....	.....	.....	631.03.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....2,937	.....	.....2,937	(12,285)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....67,730	.....	.....67,730	(185,994)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....76,024	.....	.....76,024	(187,297)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....226,394	.....	.....226,394	(535,579)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2019....	04/14/2022....	789	205,260	260.....	10,010	.....	.....6,021	.....	.....6,021	(10,978)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....185,235	.....	.....185,235	(458,610)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....97,965	.....	.....97,965	(229,166)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....59,172	.....	.....59,172	(147,618)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....98,687	.....	.....98,687	(254,148)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....147,991	.....	.....147,991	(388,105)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....222,219	.....	.....222,219	(620,481)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....79,439	.....	.....79,439	(209,510)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....2,336	.....	.....2,336	(10,583)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....8,652	.....	.....8,652	(21,027)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....292,208	.....	.....292,208	(651,169)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....463,300	.....	.....463,300	(972,284)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....196,261	.....	.....196,261	(437,767)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....217,758	.....	.....217,758	(470,841)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....20,009	.....	.....20,009	(82,793)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....53,128	.....	.....53,128	(229,596)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....21,570	.....	.....21,570	(94,291)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....37,626	.....	.....37,626	(126,741)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....23,315	.....	.....23,315	(85,947)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....80,950	.....	.....80,950	(326,741)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....9,040	.....	.....9,040	(20,545)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....14,328	.....	.....14,328	(31,454)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....14,102	.....	.....14,102	(258,191)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/20/2020....	.....	.....	403.13.....	.....	.....	.....	.....	.....	.....(259,890)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....13,177	.....	.....13,177	(259,890)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/21/2020....	.....	.....	402.71.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....28,230	.....	.....28,230	(571,338)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/22/2020....	.....	.....	403.63.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....16,040	.....	.....16,040	(280,958)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/22/2020....	.....	.....	402.3.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....11,968	.....	.....11,968	(211,042)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/13/2020....	.....	.....	402.41.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....9,589	.....	.....9,589	(206,548)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/14/2020....	.....	.....	402.8.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....16,868	.....	.....16,868	(573,759)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/15/2020....	.....	.....	405.4.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		10,980		10,980	(322,862)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

QE06.100

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/15/2020....	.....	.....	404.63.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....4,221	.....	.....4,221	(113,380)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/18/2020....	.....	.....	403.41.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....871	.....	.....871	(21,431)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/19/2020....	.....	.....	396.87.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/08/2020....	19,825	7,296,510	368.05.....	155,030	.....	.....11,864	.....	.....11,864	(376,619)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/08/2020....	.....	.....	403.52.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/11/2020....	10,662	3,924,723	368.11.....	83,482	.....	.....6,919	.....	.....6,919	(202,045)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/11/2020....	.....	.....	404.36.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/12/2020....	1,593	586,472	368.1.....	12,220	.....	.....1,069	.....	.....1,069	(29,128)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/24/2019....	05/12/2020....	.....	.....	399.1.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....1,596	.....	.....1,596	(6,711)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....2,477	.....	.....2,477	(5,514)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....267,903	.....	.....267,903	(568,114)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....243,195	.....	.....243,195	(548,905)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....416,074	.....	.....416,074	(904,043)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....31,549	.....	.....31,549	(111,637)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....33,933	.....	.....33,933	(127,272)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....21,622	.....	.....21,622	(82,528)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....43,963	.....	.....43,963	(171,483)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....15,543	.....	.....15,543	(52,096)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		23,415		23,415	(89,534)						03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....6,257	.....	.....6,257	(15,384)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....13,382	.....	.....13,382	(25,125)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....63,588	.....	.....63,588	(1,958)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/24/2022....	6,825	1,959,475	287.09.....	56,793	.....	.....	.....96,508	.....	.....96,508	1,605	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/20/2022....	9,870	2,823,299	286.05.....	85,916	.....	.....	.....146,671	.....	.....146,671	3,011	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/28/2021....	1,020	287,284	281.53.....	8,426	.....	.....	.....16,671	.....	.....16,671	(78)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/27/2022....	21,064	5,972,233	283.53.....	206,286	.....	.....	.....351,544	.....	.....351,544	10,567	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....153,143	.....	.....153,143	3,977	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....247,319	.....	.....247,319	5,226	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....99,573	.....	.....99,573	2,944	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....271,767	.....	.....271,767	5,644	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/17/2021....	3,394	963,019	283.73.....	24,541	.....	.....	.....49,041	.....	.....49,041	(994)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....53,096	.....	.....53,096	(1,193)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/27/2022....	4,167	1,184,047	284.18.....	39,646	.....	.....	.....67,593	.....	.....67,593	1,923	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/13/2022....	11,349	3,225,596	284.23.....	106,787	.....	.....	.....182,404	.....	.....182,404	4,253	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/23/2022....	5,676	1,609,872	283.62.....	55,231	.....	.....	.....94,140	.....	.....94,140	2,575	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/20/2022....	20,537	5,817,268	283.26.....	202,662	.....	.....	.....372,085	.....	.....372,085	36,208	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....273,502	.....	.....273,502	9,379	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/13/2022....	15,567	4,364,236	280.35.....	173,578	.....	.....	.....295,177	.....	.....295,177	9,823	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/20/2021....	3,390	957,788	282.55.....	26,270	.....	.....	.....52,369	.....	.....52,369	(676)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/16/2022....	6,039	1,715,012	283.98.....	57,577	.....	.....	.....98,460	.....	.....98,460	2,438	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/17/2022....	11,254	3,195,669	283.96.....	107,458			183,518		183,518	4,412						03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/14/2021....	3,509	981,842	279.83.....	31,370	.....	.....62,182	.....	.....62,182	79	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....242,913	.....	.....242,913	(594,842)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2019....	05/24/2022....	23,468	6,321,098	269.35.....	244,536	.....	.....95,903	.....	.....95,903	(250,003)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2019....	05/25/2022....	8,901	2,390,484	268.55.....	95,958	.....	.....38,673	.....	.....38,673	(97,336)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2019....	05/26/2022....	24,879	6,711,089	269.75.....	255,258	.....	.....98,838	.....	.....98,838	(261,420)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2019....	05/27/2022....	37,636	10,142,458	269.49.....	390,659	.....	.....152,669	.....	.....152,669	(398,899)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2019....	05/31/2022....	48,238	13,123,641	272.06.....	449,096	.....	.....161,099	.....	.....161,099	(467,317)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2019....	06/01/2022....	13,371	3,650,684	273.04.....	119,265	.....	.....41,348	.....	.....41,348	(124,901)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2019....	06/02/2022....	21,573	5,876,161	272.39.....	198,252	.....	.....70,359	.....	.....70,359	(206,441)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2019....	06/03/2022....	25,884	7,082,710	273.63.....	225,452	.....	.....76,524	.....	.....76,524	(236,402)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....3,045	.....	.....3,045	(11,246)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....29,263	.....	.....29,263	(101,112)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....15,523	.....	.....15,523	(36,788)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2019....	05/27/2022....	41,312	15,416,518	373.17.....	548,628	.....	.....262,597	.....	.....262,597	(563,562)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2019....	05/27/2022....	31,417	11,712,733	372.82.....	421,925	.....	.....203,418	.....	.....203,418	(432,089)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2019....	05/31/2022....	33,356	12,443,381	373.05.....	444,966	.....	.....214,217	.....	.....214,217	(456,189)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/04/2019....	06/03/2022....	61,816	23,055,398	372.97.....	828,330	.....	.....399,833	.....	.....399,833	(846,635)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....2,003	.....	.....2,003	(10,275)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....2,062	.....	.....2,062	(6,506)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....4,393	.....	.....4,393	(23,742)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....1,945	.....	.....1,945	(8,027)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		19,825		19,825	(78,827)						03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....104,683	.....	.....104,683	(379,695)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....19,349	.....	.....19,349	(77,735)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....21,617	.....	.....21,617	(80,150)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....13,709	.....	.....13,709	(274,049)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/10/2019....	06/04/2020....	.....	.....	405.15.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....11,692	.....	.....11,692	(279,237)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/10/2019....	06/05/2020....	.....	.....	406.41.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....6,521	.....	.....6,521	(181,627)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/10/2019....	06/05/2020....	.....	.....	406.34.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....5,668	.....	.....5,668	(247,652)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/10/2019....	06/05/2020....	.....	.....	409.15.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....3,069	.....	.....3,069	(120,794)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/10/2019....	06/08/2020....	.....	.....	406.58.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/10/2019....	05/29/2020....	26,760	9,809,831	366.58.....	295,970	.....	.....	.....37,690	.....	.....37,690	(519,634)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/10/2019....	05/29/2020....	.....	.....	402.96.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/10/2019....	05/29/2020....	16,870	6,194,752	367.21.....	179,494	.....	.....	.....20,742	.....	.....20,742	(318,176)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/10/2019....	05/29/2020....	.....	.....	401.87.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/10/2019....	05/29/2020....	14,869	5,453,551	366.77.....	161,033	.....	.....	.....20,111	.....	.....20,111	(282,933)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/10/2019....	05/29/2020....	.....	.....	400.96.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....12,737	.....	.....12,737	(171,112)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/10/2019....	06/01/2020....	.....	.....	402.24.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....1,435	.....	.....1,435	(18,642)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/10/2019....	06/02/2020....	.....	.....	398.04.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....11,601	.....	.....11,601	(176,639)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/10/2019....	06/03/2020....	.....	.....	403.3.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/10/2019....	05/22/2020....	36,925	13,566,241	367.4.....	389,559	.....	.....38,185	.....	.....38,185	(704,309)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/10/2019....	05/22/2020....	.....	.....	403.18.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/10/2019....	05/26/2020....	1,359	499,068	367.31.....	13,791	.....	.....1,550	.....	.....1,550	(24,332)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/10/2019....	05/26/2020....	.....	.....	396.57.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/10/2019....	05/28/2020....	14,007	5,150,606	367.72.....	146,232	.....	.....15,099	.....	.....15,099	(263,015)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/10/2019....	05/28/2020....	.....	.....	403.96.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....2,665	.....	.....2,665	(13,162)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....15,315	.....	.....15,315	(71,010)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....12,368	.....	.....12,368	(29,215)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....5,725	.....	.....5,725	(14,662)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....3,007	.....	.....3,007	(7,541)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....172,448	.....	.....172,448	(407,922)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....110,209	.....	.....110,209	(254,492)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....137,461	.....	.....137,461	(318,024)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....184,094	.....	.....184,094	(469,611)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....426,501	.....	.....426,501	(1,063,350)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....7,890	.....	.....7,890	(22,575)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....17,599	.....	.....17,599	(65,407)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		49,382		49,382	(204,966)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....26,964	.....	.....26,964	(105,856)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....23,622	.....	.....23,622	(112,033)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....20,314	.....	.....20,314	(97,929)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....34,995	.....	.....34,995	(168,728)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....19,889	.....	.....19,889	(83,780)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868....	06/18/2019....	06/15/2020....	54,968,985	54,968,985	2,886.98.....	2,846,844	.....	.....	.....2,897,363	.....	.....2,897,363	(2,470,358)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868....	06/18/2019....	06/15/2020....	51,196,638	51,196,638	2,886.98.....	2,840,389	.....	.....	.....3,097,665	.....	.....3,097,665	(2,168,352)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....807	.....	.....807	(4,943)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....86,686	.....	.....86,686	(291,479)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....74,077	.....	.....74,077	(253,625)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....142,637	.....	.....142,637	(443,823)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....63,566	.....	.....63,566	(210,110)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....45,143	.....	.....45,143	(151,248)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....57,002	.....	.....57,002	(206,108)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....75,717	.....	.....75,717	(241,394)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....131,482	.....	.....131,482	(435,605)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....31,311	.....	.....31,311	(107,900)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....34,244	.....	.....34,244	(112,471)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....864	.....	.....864	(5,300)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....4,685	.....	.....4,685	(14,062)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....5,266	.....	.....5,266	(11,562)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....90,741	.....	.....90,741	(231,805)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Options...	VAGLB: 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	.....	.....182	.....	.....182	(29,316)	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	06/21/2019....	05/29/2020....	.....	624.05.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: 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	.....	.....526	.....	.....526	(41,798)	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	06/21/2019....	06/12/2020....	.....	630.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: 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	.....	.....35	.....	.....35	(6,088)	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	06/21/2019....	06/19/2020....	.....	630.66.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....2,668	.....	.....2,668	(8,466)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....24,829	.....	.....24,829	(142,190)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....14,076	.....	.....14,076	(87,638)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....9,615	.....	.....9,615	(61,650)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....1,733	.....	.....1,733	(4,619)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....3,558	.....	.....3,558	(9,344)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....996	.....	.....996	(4,471)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....126,138	.....	.....126,138	(373,270)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....99,456	.....	.....99,456	(304,121)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....96,941	.....	.....96,941	(279,547)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....121,272	.....	.....121,272	(373,906)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....1,414	.....	.....1,414	(7,135)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....85,312	.....	.....85,312	(254,437)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....1,053	.....	.....1,053	(5,451)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....13,255	.....	.....13,255	(52,419)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....998	.....	.....998	(5,985)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....50,705	.....	.....50,705	(240,430)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....13,216	.....	.....13,216	(83,871)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....14,423	.....	.....14,423	(79,762)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....16,845	.....	.....16,845	(102,314)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....241,107	.....	.....241,107	2,671	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....199,102	.....	.....199,102	6,175	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....59,019	.....	.....59,019	163	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....110,326	.....	.....110,326	817	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....134,261	.....	.....134,261	37	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	06/26/2019....	06/11/2021....	4,273	1,244,706	291.31.....	34,421	.....	.....	.....39,284	.....	.....39,284	(2,961)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....68,066	.....	.....68,066	1,264	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....91,218	.....	.....91,218	275	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	06/26/2019....	06/04/2021....	6,527	1,858,955	284.82.....	72,978	.....	.....	.....89,141	.....	.....89,141	(2,180)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....96,389	.....	.....96,389	62	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....70,120	.....	.....70,120	(2,031)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	06/26/2019....	06/24/2021....	3,227	951,226	294.73.....	21,806	.....	.....	.....23,602	.....	.....23,602	(2,487)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....113,904	.....	.....113,904	(126)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....279,066	.....	.....279,066	5,029	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....55,234	.....	.....55,234	(822)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....41,849	.....	.....41,849	(907)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....64,180	.....	.....64,180	403	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....31,154	.....	.....31,154	(2,383)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....3,706	.....	.....3,706	(125,661)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/17/2020....	.....	.....	410.06.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....2,781	.....	.....2,781	(180,209)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/18/2020....	.....	.....	413.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....161	.....	.....161	(4,465)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/05/2020....	.....	.....	401.57.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....1,951	.....	.....1,951	(181,961)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/25/2020....	.....	.....	416.01.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....2,964	.....	.....2,964	(193,218)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/26/2020....	.....	.....	413.67.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....3,149	.....	.....3,149	(91,480)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/10/2020....	.....	.....	407.12.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....7,780	.....	.....7,780	(243,957)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/27/2019....	06/11/2020....	.....	.....	408.91.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,075	.....	.....1,075	(4,939)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....2,430	.....	.....2,430	(6,379)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....2,166	.....	.....2,166	(6,203)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,123	.....	.....1,123	(3,609)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....116,456	.....	.....116,456	(334,231)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/02/2019....	06/27/2022....	35,662	13,756,551	385.75.....	496,413	.....	.....	.....115,556	.....	.....115,556	(344,842)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/02/2019....	06/28/2022....	25,038	9,676,447	386.47.....	341,268	.....	.....	.....77,793	.....	.....77,793	(236,726)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/02/2019....	07/01/2022....	64,448	24,884,677	386.12.....	889,383	.....	.....	.....205,454	.....	.....205,454	(616,217)	.....	.....	.....	.....	.....	03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,391	.....	.....1,391	(6,370)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....28,440	.....	.....28,440	(155,812)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....16,416	.....	.....16,416	(103,958)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....4,142	.....	.....4,142	(26,172)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....12,836	.....	.....12,836	(72,245)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....15,375	.....	.....15,375	(90,734)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....10,689	.....	.....10,689	(75,359)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,023	.....	.....1,023	(2,531)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....850	.....	.....850	(7,731)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/02/2019....	06/28/2022....	23,570	6,584,914	279.38.....	223,441	.....	.....	.....44,603	.....	.....44,603	(169,741)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/02/2019....	06/29/2022....	30,510	8,588,881	281.51.....	263,912	.....	.....	.....47,910	.....	.....47,910	(199,168)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/02/2019....	06/30/2022....	13,637	3,830,438	280.89.....	121,231	.....	.....	.....22,674	.....	.....22,674	(91,665)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/02/2019....	07/01/2022....	15,513	4,332,717	279.3.....	147,837	.....	.....	.....29,708	.....	.....29,708	(112,155)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....347	.....	.....347	(3,472)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....395	.....	.....395	(3,682)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....97,275	.....	.....97,275	(389,996)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....32,632	.....	.....32,632	(122,873)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....37,791	.....	.....37,791	(138,171)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....43,650	.....	.....43,650	(166,583)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....40,573	.....	.....40,573	(159,593)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/02/2019....	06/27/2022....	46,024	12,832,281	278.82.....	446,428	.....	.....	.....91,278	.....	.....91,278	(339,770)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/19/2020....	8,350	2,289,366	274.19.....	50,348			258		258	(60,769)						03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/19/2020....	.....	.....	293.32.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....561	.....	.....561	(102,399)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/30/2020....	.....	.....	292.46.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....86	.....	.....86	(12,539)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/01/2020....	.....	.....	285.61.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....198	.....	.....198	(41,475)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/02/2020....	.....	.....	290.73.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....303	.....	.....303	(45,381)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/02/2020....	.....	.....	288.83.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....310	.....	.....310	(43,776)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/06/2020....	.....	.....	290.72.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....392	.....	.....392	(50,586)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/07/2020....	.....	.....	289.92.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....37	.....	.....37	(4,040)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/08/2020....	.....	.....	285.24.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....37	.....	.....37	(4,619)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/09/2020....	.....	.....	291.2.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/19/2020....	5,560	1,520,046	273.39.....	35,195	.....	.....	.....243	.....	.....243	(43,090)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/19/2020....	.....	.....	292.18.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/22/2020....	9,910	2,709,696	273.42.....	62,535	.....	.....	.....484	.....	.....484	(76,497)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/22/2020....	.....	.....	292.09.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/23/2020....	14,421	3,943,634	273.47.....	91,283			717		717	(111,360)						03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/23/2020....		292.44.....													03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/24/2020....	773	212,139	274.56.....	4,033		25		25	(4,818)						03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/24/2020....		288.09.....													03.....
Morgan MOZAIC Spread Options...	VAGLB: 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		384		384	(68,446)						03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/26/2020....		294.01.....													03.....
Morgan MOZAIC Spread Options...	VAGLB: 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		306		306	(58,722)						03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/26/2020....		292.98.....													03.....
Morgan MOZAIC Spread Options...	VAGLB: 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		273		273	(58,501)						03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/26/2020....		293.6.....													03.....
Morgan MOZAIC Spread Options...	VAGLB: 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		701		701	(136,052)						03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/29/2020....		293.99.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		1,255		1,255	(134,712)						03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/02/2020....		417.2.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		544		544	(51,885)						03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/06/2020....		414.8.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		73		73	(6,095)						03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/07/2020....		403.76.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		695		695	(61,551)						03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/08/2020....		418.82.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		1,447		1,447	(118,559)						03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/09/2020....		417.94.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		5,463		5,463	(427,745)						03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/26/2020....		415.62.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		1,799		1,799	(141,099)						03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/29/2020....		415.74.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		196		196	(14,226)						03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/30/2020....		407.27.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		1,018		1,018	(77,259)						03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/01/2020....		414.98.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		1,289		1,289	(153,229)						03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/02/2020....		418.98.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		609		609	(94,618)						03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/02/2020....		418.15.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/19/2020....	380	142,912	376.53.....	4,076		78		78	(4,724)						03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/19/2020....		413.33.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/24/2020....	569	215,803	379.12.....	5,362		68		68	(6,039)						03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/24/2020....		414.5.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/26/2020....	615	232,428	378.....	6,161		106		106	(7,008)						03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/10/2019....	06/26/2020....		413.91.....													03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		2,777		2,777	(14,426)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		8,380		8,380	(56,112)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		14,788		14,788	(89,115)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		10,960		10,960	(30,164)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		14,307		14,307	(33,254)						03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....643	.....	.....643	(2,196)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....98,229	.....	.....98,229	(314,467)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....48,814	.....	.....48,814	(168,089)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....92,295	.....	.....92,295	(290,683)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....101,940	.....	.....101,940	(328,718)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....211,891	.....	.....211,891	(661,193)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....663	.....	.....663	(3,613)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....523	.....	.....523	(3,582)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....13,863	.....	.....13,863	(91,593)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....9,717	.....	.....9,717	(72,996)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....11,419	.....	.....11,419	(70,634)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....6,686	.....	.....6,686	(42,940)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....6,754	.....	.....6,754	(39,616)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....4,924	.....	.....4,924	(34,864)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....115,554	.....	.....115,554	(3)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/11/2019....	07/09/2021....	3,611	1,073,549	297.27.....	25,827	.....	.....	.....22,037	.....	.....22,037	(3,266)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....73,811	.....	.....73,811	(1,414)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/11/2019....	07/09/2021....	404	120,160	297.64.....	2,829	.....	.....	.....2,393	.....	.....2,393	(369)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/11/2019....	07/02/2021....	4,964	1,478,599	297.88.....	34,060	.....	.....	.....28,567	.....	.....28,567	(4,269)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....55,163	.....	.....55,163	(608)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....112,025	.....	.....112,025	(104)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....62,508	.....	.....62,508	(363)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Call Options.....	VAGLB: 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	.....	.....	.....149,674	.....	.....149,674	(1,353)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....60,789	.....	.....60,789	(878)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....101,202	.....	.....101,202	(1,515)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....66,999	.....	.....66,999	304	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/11/2019....	07/01/2021....	4,282	1,244,513	290.66.....	43,023	.....	.....	.....41,520	.....	.....41,520	(2,817)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYYJLN8C3868....	07/16/2019....	07/15/2020....	41,056,180	41,056,180	3,014.3.....	1,693,157	.....	.....	496,767	.....	496,767	...(1,967,900)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYYJLN8C3868....	07/16/2019....	07/15/2020....	46,225,551	46,225,551	3,014.3.....	1,715,892	.....	.....	486,633	.....	486,633	...(1,944,642)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....1,337	.....	.....1,337	(13,360)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....538	.....	.....538	(4,667)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....59,039	.....	.....59,039	(240,664)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....20,614	.....	.....20,614	(85,210)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....29,920	.....	.....29,920	(112,939)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....51,353	.....	.....51,353	(190,510)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....52,330	.....	.....52,330	(217,501)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....51,208	.....	.....51,208	(196,649)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....44,759	.....	.....44,759	(172,989)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....39,980	.....	.....39,980	(148,179)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....49,436	.....	.....49,436	(183,874)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....2,487	.....	.....2,487	(22,861)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....1,244	.....	.....1,244	(12,007)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....874	.....	.....874	(8,377)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....392	.....	.....392	(4,471)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....254	.....	.....254	(3,129)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....1,839	.....	.....1,839	(17,335)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....656	.....	.....656	(6,406)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....343	.....	.....343	(3,200)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,307	.....	.....1,307	(6,123)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....2,033	.....	.....2,033	(8,277)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....70,851	.....	.....70,851	(220,928)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....93,884	.....	.....93,884	(293,768)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....157,367	.....	.....157,367	(491,258)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....74,793	.....	.....74,793	(244,848)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,485	.....	.....1,485	(9,682)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....17,660	.....	.....17,660	(102,588)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....18,418	.....	.....18,418	(117,501)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....11,395	.....	.....11,395	(75,435)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....6,317	.....	.....6,317	(41,942)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....4,319	.....	.....4,319	(30,504)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....3,835	.....	.....3,835	(27,309)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....6,008	.....	.....6,008	(17,372)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....538,806	.....	.....538,806	20,059	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....182,959	.....	.....182,959	(7,845)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....430,261	.....	.....430,261	12,809	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....415,289	.....	.....415,289	38,214	.....	.....	.....	.....	.....	03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....177,490	.....	.....177,490	10,476	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....420,998	.....	.....420,998	10,618	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....445,802	.....	.....445,802	11,390	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....329,045	.....	.....329,045	6,120	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/19/2019....	07/12/2022....	20,242	6,004,861	296.66.....	203,633	.....	.....	.....180,612	.....	.....180,612	(710)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....519,797	.....	.....519,797	9,064	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....257,504	.....	.....257,504	13,500	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....258,934	.....	.....258,934	15,967	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....440,792	.....	.....440,792	37,664	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....481,616	.....	.....481,616	14,728	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....160,698	.....	.....160,698	(14,166)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....518,690	.....	.....518,690	15,508	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....499,416	.....	.....499,416	35,092	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/19/2019....	07/18/2022....	9,486	2,820,214	297.31.....	93,173	.....	.....	.....81,939	.....	.....81,939	(863)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....685,899	.....	.....685,899	14,553	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....376,139	.....	.....376,139	8,428	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....461,761	.....	.....461,761	35,825	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....227,526	.....	.....227,526	14,596	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....496,776	.....	.....496,776	11,546	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....308,551	.....	.....308,551	20,410	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....287,793	.....	.....287,793	4,572	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....232,139	.....	.....232,139	5,859	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Call Options.....	VAGLB: 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	.....	.....	.....634,170	.....	.....634,170	15,669	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....180,006	.....	.....180,006	(1,487)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....439,983	.....	.....439,983	13,002	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/19/2019....	07/15/2022....	18,520	5,516,501	297.86.....	177,308	.....	.....	.....154,566	.....	.....154,566	(2,688)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....478,475	.....	.....478,475	15,194	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....241,328	.....	.....241,328	5,429	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/19/2019....	07/16/2021....	1,503	443,146	294.79.....	12,522	.....	.....	.....11,134	.....	.....11,134	(1,219)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....344,752	.....	.....344,752	1,740	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....394,602	.....	.....394,602	21,996	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	10/14/2020....	2,582	751,187	290.93.....	19,131	.....	.....	.....18,702	.....	.....18,702	(3,890)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....110,150	.....	.....110,150	(12,840)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....158,921	.....	.....158,921	1,208	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....52,453	.....	.....52,453	(5,825)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....170,018	.....	.....170,018	(43)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....91,003	.....	.....91,003	(183)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....92,518	.....	.....92,518	(1,592)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....75,220	.....	.....75,220	(4,273)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....245,805	.....	.....245,805	(3,928)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....23,482	.....	.....23,482	(12,609)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....120,711	.....	.....120,711	(855)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	01/04/2021....	808	227,082	280.92.....	11,315	.....	.....	.....13,097	.....	.....13,097	(248)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	10/23/2020....	2,101	571,621	272.04.....	42,342	.....	.....	.....51,530	.....	.....51,530	823	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....288,518	.....	.....288,518	7,165	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	02/22/2021....	3,359	945,268	281.39.....	47,322	.....	.....	.....53,781	.....	.....53,781	(620)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	07/20/2020....	935	242,431	259.39.....	29,088	.....	.....	.....34,760	.....	.....34,760	631	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	04/01/2021....	2,201	613,268	278.6.....	35,853	.....	.....	.....41,091	.....	.....41,091	276	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....88,363	.....	.....88,363	194	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	05/03/2021....	1,777	498,624	280.64.....	26,901	.....	.....	.....30,157	.....	.....30,157	(72)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....185,029	.....	.....185,029	433	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....170,158	.....	.....170,158	(5,412)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	09/04/2020....	949	245,540	258.67.....	30,346	.....	.....	.....35,937	.....	.....35,937	691	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....272,927	.....	.....272,927	16,741	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....126,823	.....	.....126,823	603	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....207,766	.....	.....207,766	(2,851)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	06/01/2020....	1,253	331,528	264.52.....	32,643	.....	.....	.....40,260	.....	.....40,260	692	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....653	.....	.....653	(86,994)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/10/2020....	.....	.....	291.23.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....428	.....	.....428	(37,051)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/20/2020....	.....	.....	293.18.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....566	.....	.....566	(42,772)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/21/2020....	.....	.....	290.86.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....65	.....	.....65	(4,952)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/22/2020....	.....	.....	285.59.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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			422		422	(43,964)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/10/2020....	.....	.....	289.07.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....845	.....	.....845	(103,638)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/10/2020....	.....	.....	291.22.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....676	.....	.....676	(72,976)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/13/2020....	.....	.....	290.9.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....736	.....	.....736	(70,566)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/14/2020....	.....	.....	288.6.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....86	.....	.....86	(8,384)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/15/2020....	.....	.....	285.64.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....540	.....	.....540	(52,155)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/17/2020....	.....	.....	292.3.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....746	.....	.....746	(53,761)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/17/2020....	.....	.....	289.92.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....533	.....	.....533	(44,886)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/17/2020....	.....	.....	292.45.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....2,066	.....	.....2,066	(119,190)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/17/2020....	.....	.....	415.15.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....1,162	.....	.....1,162	(62,752)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/20/2020....	.....	.....	412.12.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....212	.....	.....212	(10,917)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/21/2020....	.....	.....	406.89.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....1,224	.....	.....1,224	(71,261)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/22/2020....	.....	.....	417.37.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....921	.....	.....921	(66,765)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/13/2020....	.....	.....	417.47.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....218	.....	.....218	(13,876)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/14/2020....	.....	.....	403.51.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....883	.....	.....883	(67,051)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/15/2020....	.....	.....	417.3.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....1,547	.....	.....1,547	(108,688)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/16/2020....	.....	.....	417.88.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....1,983	.....	.....1,983	(123,169)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/17/2020....	.....	.....	414.63.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....2,206	.....	.....2,206	(130,202)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/17/2020....	.....	.....	416.51.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....83	.....	.....83	(3,545)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/09/2020....	.....	.....	410.07.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....1,340	.....	.....1,340	(113,032)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/10/2020....	.....	.....	418.35.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....3,199	.....	.....3,199	(244,571)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/10/2020....	.....	.....	416.85.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....325	.....	.....325	(2,730)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....51,419	.....	.....51,419	(192,999)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....1,732	.....	.....1,732	(14,706)	.....	.....	.....	.....	.....	03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Call Options.....	VAGLB: 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	.....	.....600	.....	.....600	(4,360)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....1,431	.....	.....1,431	(12,257)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....1,011	.....	.....1,011	(9,251)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....116,658	.....	.....116,658	(434,361)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....30,179	.....	.....30,179	(113,694)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....26,604	.....	.....26,604	(107,320)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....47,661	.....	.....47,661	(187,560)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....2,420	.....	.....2,420	(12,646)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....2,750	.....	.....2,750	(18,333)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....67,482	.....	.....67,482	(222,184)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....86,384	.....	.....86,384	(271,483)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....97,325	.....	.....97,325	(289,096)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....160,247	.....	.....160,247	(503,446)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....79,733	.....	.....79,733	(247,945)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....1,188	.....	.....1,188	(7,216)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....454	.....	.....454	(3,192)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....13,991	.....	.....13,991	(89,672)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....11,890	.....	.....11,890	(68,949)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....13,587	.....	.....13,587	(92,231)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....6,078	.....	.....6,078	(42,423)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....14,182	.....	.....14,182	(74,951)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....3,855	.....	.....3,855	(27,057)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....1,104	.....	.....1,104	(11,294)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....9,121	.....	.....9,121	(64,058)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....7,594	.....	.....7,594	(59,732)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....729	.....	.....729	(6,808)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....104,857	.....	.....104,857	(405,652)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....22,806	.....	.....22,806	(98,700)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....38,377	.....	.....38,377	(153,976)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....48,481	.....	.....48,481	(179,201)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....36,051	.....	.....36,051	(160,326)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....568	.....	.....568	(3,196)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....4,384	.....	.....4,384	(32,057)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....7,821	.....	.....7,821	(54,509)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....7,566	.....	.....7,566	(41,173)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....4,216	.....	.....4,216	(29,397)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....1,426	.....	.....1,426	(5,196)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....51,701	.....	.....51,701	(177,564)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....74,843	.....	.....74,843	(248,893)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....111,113	.....	.....111,113	(355,313)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....154,013	.....	.....154,013	(503,280)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....678	.....	.....678	(4,729)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....582	.....	.....582	(2,950)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....460	.....	.....460	(3,150)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC2 Call Options...	VAGLB: 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	.....	.....840	.....	.....840	(5,671)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....665	.....	.....665	(3,733)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....327	.....	.....327	(2,703)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....21,599	.....	.....21,599	(149,421)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....11,530	.....	.....11,530	(69,728)	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: 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	.....	.....353	.....	.....353	(27,886)	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	08/02/2019....	07/09/2020....	.....	.....	634.06.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: 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	.....	.....454	.....	.....454	(27,984)	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	08/02/2019....	07/17/2020....	.....	.....	629.92.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: 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	.....	.....640	.....	.....640	(26,616)	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	08/02/2019....	07/31/2020....	.....	.....	627.91.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....175	.....	.....175	(10,708)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/02/2019....	07/28/2020....	.....	.....	408.55.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....1,317	.....	.....1,317	(91,373)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/02/2019....	07/29/2020....	.....	.....	420.41.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....2,208	.....	.....2,208	(145,842)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/02/2019....	07/30/2020....	.....	.....	419.98.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....3,618	.....	.....3,618	(213,609)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/02/2019....	07/31/2020....	.....	.....	419.21.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....5,155	.....	.....5,155	(250,160)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/02/2019....	07/31/2020....	.....	.....	418.34.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		1,996		1,996	(143,240)						03.....

QE06.126

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

QE06.127

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/02/2019....	07/23/2020....	.....	.....	419.35.....	.....	.....	.....	.....		.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....7,629	.....	.....7,629	(526,369)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/02/2019....	07/24/2020....	.....	.....	418.81.....	.....	.....	.....	.....		.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....1,240	.....	.....1,240	(81,898)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/02/2019....	07/27/2020....	.....	.....	418.69.....	.....	.....	.....	.....		.....	.....	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....561	.....	.....561	(3,359)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....54,307	.....	.....54,307	(181,680)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....84,799	.....	.....84,799	(267,178)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....68,890	.....	.....68,890	(210,453)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....99,858	.....	.....99,858	(292,555)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....126,912	.....	.....126,912	(343,237)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....337	.....	.....337	(2,407)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....23,089	.....	.....23,089	(147,021)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....18,043	.....	.....18,043	(105,915)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....7,729	.....	.....7,729	(41,003)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....5,994	.....	.....5,994	(34,762)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....12,445	.....	.....12,445	(66,801)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....9,419	.....	.....9,419	(23,655)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....2,205	.....	.....2,205	(7,750)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....61,139	.....	.....61,139	(43)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	08/06/2019....	07/29/2021....	3,342	994,139	297.47.....	20,634	.....	.....	.....20,643	.....	.....20,643	(2,852)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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			97,946		97,946	(910)						03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....119,218	.....	.....119,218	(766)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....27,660	.....	.....27,660	(746)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....25,591	.....	.....25,591	(670)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....42,256	.....	.....42,256	59	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....83,027	.....	.....83,027	(959)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/06/2019....	07/29/2022....	3,329	985,542	296.01.....	30,789	.....	.....	.....31,056	.....	.....31,056	(159)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....22,949	.....	.....22,949	(866)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/06/2019....	08/05/2021....	2,880	859,405	298.42.....	16,966	.....	.....	.....16,641	.....	.....16,641	(2,459)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....178,347	.....	.....178,347	(438)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....96,692	.....	.....96,692	330	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....73,466	.....	.....73,466	(406)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....83,652	.....	.....83,652	(589)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/06/2019....	07/09/2021....	3,827	1,124,967	293.97.....	28,201	.....	.....	.....29,870	.....	.....29,870	(3,066)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/06/2019....	07/22/2021....	2,810	831,216	295.82.....	18,921	.....	.....	.....19,392	.....	.....19,392	(2,416)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....40,291	.....	.....40,291	(540)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....226	.....	.....226	(29,915)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/08/2019....	07/24/2020....	.....	.....	295.06.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....683	.....	.....683	(40,769)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/08/2019....	08/03/2020....	.....	.....	290.7.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....746	.....	.....746	(43,027)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/08/2019....	08/04/2020....	.....	.....	290.54.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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			1,111		1,111	(48,543)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	08/07/2020....		289.57.....													03.....
Morgan MOZAIC Spread Options....	VAGLB: 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		310		310	(29,527)						03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	07/24/2020....		290.88.....													03.....
Morgan MOZAIC Spread Options....	VAGLB: 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		301		301	(31,995)						03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	07/24/2020....		293.07.....													03.....
Morgan MOZAIC Spread Options....	VAGLB: 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		576		576	(61,419)						03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	07/27/2020....		294.32.....													03.....
Morgan MOZAIC Spread Options....	VAGLB: 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		543		543	(56,993)						03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	07/28/2020....		294.32.....													03.....
Morgan MOZAIC Spread Options....	VAGLB: 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		104		104	(9,040)						03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	07/29/2020....		286.74.....													03.....
Morgan MOZAIC Spread Options....	VAGLB: 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		639		639	(65,775)						03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	07/31/2020....		295.....													03.....
Morgan MOZAIC Spread Options....	VAGLB: 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		642		642	(42,055)						03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	07/31/2020....		289.21.....													03.....
Morgan MOZAIC Spread Options....	VAGLB: 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		979		979	(61,030)						03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/08/2019....	07/31/2020....		290.71.....													03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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		5,084		5,084	(48,207)						03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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		62,467		62,467	(214,249)						03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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		106,264		106,264	(428,131)						03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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		9,193		9,193	(59,572)						03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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		744		744	(4,676)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Call Options....	VAGLB: 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	.....	.....	.....451	.....	.....451	(3,402)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....1,936	.....	.....1,936	(12,873)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....96,680	.....	.....96,680	(383,853)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....33,658	.....	.....33,658	(137,585)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....57,858	.....	.....57,858	(219,506)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....50,505	.....	.....50,505	(192,563)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....	.....8,648	.....	.....8,648	(52,749)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....	.....24,477	.....	.....24,477	(140,390)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....	.....811	.....	.....811	(2,717)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....	.....2,077	.....	.....2,077	(6,081)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....	.....2,746	.....	.....2,746	(7,384)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....	.....173,841	.....	.....173,841	(493,344)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....	.....78,625	.....	.....78,625	(243,937)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: 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	.....	.....	.....48,297	.....	.....48,297	(144,632)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....3,040	.....	.....3,040	(26,240)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....906	.....	.....906	(8,014)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....2,669	.....	.....2,669	(20,358)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....1,965	.....	.....1,965	(17,629)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....1,541	.....	.....1,541	(10,004)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....49,614	.....	.....49,614	(189,866)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....36,753	.....	.....36,753	(139,536)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....35,891	.....	.....35,891	(144,338)	.....	.....	.....	.....	.....	03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....53	.....	.....53	(1,386)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/18/2020....	.....	.....	402.15.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....7,939	.....	.....7,939	(184,104)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/05/2020....	.....	.....	413.18.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....7,240	.....	.....7,240	(183,964)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/06/2020....	.....	.....	413.92.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....8,120	.....	.....8,120	(259,379)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/07/2020....	.....	.....	416.34.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....11,049	.....	.....11,049	(395,259)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/07/2020....	.....	.....	416.95.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....3,038	.....	.....3,038	(93,483)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/10/2020....	.....	.....	412.02.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....132	.....	.....132	(3,759)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/11/2020....	.....	.....	402.38.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....42	.....	.....42	(2,129)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	07/29/2020....	.....	.....	402.83.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....4,284	.....	.....4,284	(161,515)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	07/31/2020....	.....	.....	416.28.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....1,484	.....	.....1,484	(52,779)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/03/2020....	.....	.....	415.94.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,429	.....	.....1,429	(6,401)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....133,768	.....	.....133,768	(385,349)	.....	.....	.....	.....	.....	03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....8,697	.....	.....8,697	(29,773)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....192,413	.....	.....192,413	(588,854)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....11,455	.....	.....11,455	(77,168)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....10,529	.....	.....10,529	(59,399)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....6,389	.....	.....6,389	(36,901)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....7,815	.....	.....7,815	(40,997)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....6,878	.....	.....6,878	(38,480)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....3,475	.....	.....3,475	(23,183)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....4,142	.....	.....4,142	(14,253)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....70,524	.....	.....70,524	(213,623)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....36,303	.....	.....36,303	(225)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....58,642	.....	.....58,642	(129)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....90,053	.....	.....90,053	(982)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....35,776	.....	.....35,776	(1,146)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....106,425	.....	.....106,425	(2,658)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....70,027	.....	.....70,027	(276)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....31,127	.....	.....31,127	(998)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....43,801	.....	.....43,801	(933)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....41,434	.....	.....41,434	(378)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/21/2019....	08/12/2022....	3,264	965,993	295.97.....	35,894	.....	.....	.....30,798	.....	.....30,798	(184)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....45,094	.....	.....45,094	(702)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/21/2019....	08/06/2021....	2,870	853,938	297.5.....	21,925	.....	.....	.....17,802	.....	.....17,802	(2,446)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/21/2019....	08/20/2021....	160	48,466	302.08.....	963			713		713	(132)						03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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			36,805		36,805	(5,179)						03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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			17,399		17,399	(3,082)						03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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			30,479		30,479	(488)						03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/21/2019....	08/13/2021....	3,023	903,372	298.83.....	21,623			17,121		17,121	(2,539)						03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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			97,621		97,621	(1,418)						03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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			46,594		46,594	(1,083)						03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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			29,842		29,842	(358)						03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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			22,145		22,145	(3,182)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			1,504		1,504	(11,841)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			25,585		25,585	(106,721)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			12,039		12,039	(48,786)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			24,759		24,759	(101,507)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			39,244		39,244	(170,663)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			53,954		53,954	(238,867)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			18,767		18,767	(85,458)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			9,656		9,656	(43,603)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			18,298		18,298	(80,680)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			32,407		32,407	(122,584)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			810		810	(6,562)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			1,102		1,102	(6,952)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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			1,230		1,230	(9,415)						03.....

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....1,262	.....	.....1,262	(12,046)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....3,545	.....	.....3,545	(32,214)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....5,731	.....	.....5,731	(37,644)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....3,235	.....	.....3,235	(22,515)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....82,466	.....	.....82,466	(325,838)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....21,634	.....	.....21,634	(122,174)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....64,146	.....	.....64,146	(198,335)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....60,811	.....	.....60,811	(186,752)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....93,564	.....	.....93,564	(253,253)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....127,826	.....	.....127,826	(370,810)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....7,636	.....	.....7,636	(42,058)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....5,976	.....	.....5,976	(30,076)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....10,607	.....	.....10,607	(57,190)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....9,740	.....	.....9,740	(61,631)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....4,062	.....	.....4,062	(10,500)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....450	.....	.....450	(1,546)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....375	.....	.....375	(1,593)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....2,574	.....	.....2,574	(8,605)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: 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	.....	.....	.....656	.....	.....656	(40,781)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/21/2020....	.....	.....	292.62.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: 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	.....	.....	.....859	.....	.....859	(45,166)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/21/2020....			291.76.....													03.....

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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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan MOZAIC Spread Options...	VAGLB: 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	.....	.....	.....398	.....	.....398	(19,001)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/21/2020....	.....	.....	290.41.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: 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	.....	.....	.....1,399	.....	.....1,399	(63,647)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/24/2020....	.....	.....	290.99.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: 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	.....	.....	.....874	.....	.....874	(39,307)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/25/2020....	.....	.....	290.45.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: 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	.....	.....	.....135	.....	.....135	(5,146)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/26/2020....	.....	.....	286.09.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: 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	.....	.....	.....621	.....	.....621	(37,878)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/28/2020....	.....	.....	292.68.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....4,366	.....	.....4,366	(154,684)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/28/2020....	.....	.....	419.2.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....6,899	.....	.....6,899	(252,336)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/21/2020....	.....	.....	419.41.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....17,031	.....	.....17,031	(479,681)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/21/2020....	.....	.....	416.27.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....4,230	.....	.....4,230	(109,332)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/24/2020....	.....	.....	416.38.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....300	.....	.....300	(6,644)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/25/2020....	.....	.....	402.95.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....6,785	.....	.....6,785	(188,142)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/26/2020....			417.02.....													03.....

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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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....9,691	.....	.....9,691	(292,258)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/27/2020....	.....	.....	418.31.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....196	.....	.....196	(6,598)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/14/2020....	.....	.....	418.22.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....4,422	.....	.....4,422	(145,527)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/19/2020....	.....	.....	417.7.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....6,259	.....	.....6,259	(203,091)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/20/2020....	.....	.....	417.86.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....323	.....	.....323	(2,213)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....2,016	.....	.....2,016	(6,830)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....2,674	.....	.....2,674	(8,880)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....151,824	.....	.....151,824	(474,797)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....88,003	.....	.....88,003	(281,122)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....52,429	.....	.....52,429	(163,168)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....131,159	.....	.....131,159	(420,382)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....10,754	.....	.....10,754	(60,793)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....19,390	.....	.....19,390	(120,431)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....12,699	.....	.....12,699	(80,356)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....9,527	.....	.....9,527	(59,234)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....3,867	.....	.....3,867	(24,222)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....2,007	.....	.....2,007	(13,852)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			5,643		5,643	(38,818)						03.....

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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)
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,749	.....	.....1,749	(4,600)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/04/2019....	08/26/2022....	14,172	4,205,524	296.74.....	161,643	.....	.....	.....129,290	.....	.....129,290	(254)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/04/2019....	09/02/2022....	11,309	3,399,276	300.59.....	110,240	.....	.....	.....83,416	.....	.....83,416	(2,115)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/04/2019....	08/30/2022....	11,326	3,400,077	300.2.....	112,040	.....	.....	.....85,464	.....	.....85,464	(1,860)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/04/2019....	08/26/2022....	8,693	2,603,074	299.44.....	88,587	.....	.....	.....68,407	.....	.....68,407	(978)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/04/2019....	08/08/2022....	7,873	2,360,109	299.79.....	78,064	.....	.....	.....60,073	.....	.....60,073	(1,282)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/04/2019....	08/23/2022....	12,731	3,785,856	297.38.....	141,163	.....	.....	.....112,096	.....	.....112,096	(167)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/04/2019....	09/03/2021....	6,196	1,861,673	300.44.....	44,594	.....	.....	.....31,898	.....	.....31,898	(5,113)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/04/2019....	08/19/2022....	14,689	4,422,648	301.09.....	138,780	.....	.....	.....105,298	.....	.....105,298	(2,621)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	.....	.....37,024	.....	.....37,024	(4,875)	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: 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	.....	.....	.....8,218	.....	.....8,218	(29,334)	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653...	09/05/2019....	08/14/2020....	.....	.....	.....	.....615.11	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: 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	.....	.....	.....10,957	.....	.....10,957	(35,032)	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653...	09/05/2019....	08/21/2020....	.....	.....	.....612.27	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: 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	.....	.....	.....6,508	.....	.....6,508	(19,142)	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653...	09/05/2019....	09/04/2020....	.....	.....	.....615.38	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....4,142	.....	.....4,142	(26,062)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....23,626	.....	.....23,626	(103,691)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....10,209	.....	.....10,209	(48,175)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....14,355	.....	.....14,355	(69,686)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....38,005	.....	.....38,005	(175,649)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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			7,498		7,498	(37,324)						03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Call Options.....	VAGLB: 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	.....	.....	.....16,541	.....	.....16,541	(76,287)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....1,067	.....	.....1,067	(4,773)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....10,880	.....	.....10,880	(103,308)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....5,028	.....	.....5,028	(41,798)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....1,158	.....	.....1,158	(11,737)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....1,369	.....	.....1,369	(12,832)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....3,757	.....	.....3,757	(32,558)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....3,430	.....	.....3,430	(27,641)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....35,862	.....	.....35,862	(161,341)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....11,320	.....	.....11,320	(56,583)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....800	.....	.....800	(4,640)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....4,718	.....	.....4,718	(26,351)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....19,832	.....	.....19,832	(105,679)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....963	.....	.....963	(2,852)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....55,767	.....	.....55,767	(183,203)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....80,341	.....	.....80,341	(242,587)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....70,874	.....	.....70,874	(222,323)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....155,892	.....	.....155,892	(456,826)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....215,231	.....	.....215,231	(614,471)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,102	.....	.....1,102	(6,591)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....284	.....	.....284	(1,866)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			879		879	(6,450)						03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....11,572	.....	.....11,572	(62,650)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....6,112	.....	.....6,112	(38,219)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....4,309	.....	.....4,309	(23,615)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....11,888	.....	.....11,888	(76,355)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....4,177	.....	.....4,177	(28,013)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: 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	.....	.....1,004	.....	.....1,004	(63,699)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	08/28/2020....	.....	.....	292.54.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: 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	.....	.....702	.....	.....702	(42,676)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	08/31/2020....	.....	.....	292.66.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: 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	.....	.....685	.....	.....685	(39,136)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/02/2020....	.....	.....	291.59.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: 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	.....	.....671	.....	.....671	(40,843)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/04/2020....	.....	.....	294.07.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: 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	.....	.....659	.....	.....659	(39,191)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/04/2020....	.....	.....	293.6.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: 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	.....	.....665	.....	.....665	(37,975)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/08/2020....	.....	.....	293.7.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: 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	.....	.....863	.....	.....863	(37,759)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/11/2020....	.....	.....	292.37.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....7,218	.....	.....7,218	(179,650)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/09/2020....	.....	.....	411.83.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		11,846		11,846	(260,443)						03.....

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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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/10/2020....	.....	.....	414.62.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....7,228	.....	.....7,228	(168,843)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/11/2020....	.....	.....	416.12.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....7,467	.....	.....7,467	(161,335)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/11/2020....	.....	.....	411.93.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....117	.....	.....117	(3,715)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/02/2020....	.....	.....	405.96.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....2,961	.....	.....2,961	(117,459)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/03/2020....	.....	.....	416.36.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....2,779	.....	.....2,779	(113,253)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/04/2020....	.....	.....	419.03.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....6,772	.....	.....6,772	(221,735)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/04/2020....	.....	.....	414.95.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....2,041	.....	.....2,041	(71,805)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/04/2020....	.....	.....	419.57.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....206	.....	.....206	(6,259)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/08/2020....	.....	.....	406.22.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....180	.....	.....180	(4,975)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	08/26/2020....	.....	.....	414.83.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....9,927	.....	.....9,927	(382,136)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	08/28/2020....	.....	.....	420.04.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		3,204		3,204	(114,963)						03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/13/2019....	08/31/2020....	.....	.....	419.02.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868....	09/17/2019....	09/15/2020....	52,605,252	...52,605,252	3,007.39.....	...2,117,887	.....	.....1,097,342	....	...1,097,342	...(2,966,327)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	09/17/2019....	09/15/2020....	53,805,311	...53,805,311	3,007.39.....	...2,368,510	.....	.....1,264,010	....	...1,264,010	...(3,157,105)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....523	....	...523	...(3,224)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	...137,891	....	...137,891	...(366,675)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	...228,658	....	...228,658	...(629,426)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	...120,104	....	...120,104	...(337,643)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	...8,776	....	...8,776	...(49,515)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	...15,314	....	...15,314	...(82,238)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	...9,654	....	...9,654	...(46,982)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	...19,802	....	...19,802	...(88,984)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	...8,294	....	...8,294	...(44,708)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	...8,436	....	...8,436	...(46,967)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	...612	....	...612	...(1,892)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	...120,465	....	...120,465	...(352,144)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	...55,615	....	...55,615	...(1,436)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	...66,767	....	...66,767	...(2,106)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	...38,536	....	...38,536	...(5,414)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	...161,610	....	...161,610	...3,080	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	...113,490	....	...113,490	...(248)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	...80,250	....	...80,250	...(524)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: 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	.....	...182,034	....	...182,034	...(1,190)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	09/18/2019....	09/03/2021....	3,656	1,095,716	299.72.....	25,362	.....	.....	.....19,913	.....	.....19,913	(2,971)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/24/2019....	09/09/2021....	1,296	368,514	284.42.....	8,642	.....	.....	.....671	.....	.....671	(6,367)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/24/2019....	09/22/2021....	6,777	1,922,864	283.73.....	47,575	.....	.....	.....4,037	.....	.....4,037	(35,140)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/24/2019....	09/23/2021....	3,626	1,032,485	284.73.....	24,078	.....	.....	.....1,909	.....	.....1,909	(17,624)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/24/2019....	09/09/2022....	8,631	2,491,185	288.64.....	66,888	.....	.....	.....8,141	.....	.....8,141	(40,262)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/24/2019....	09/12/2022....	19,914	5,723,203	287.4.....	163,293	.....	.....	.....21,191	.....	.....21,191	(99,280)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/24/2019....	09/13/2022....	9,412	2,701,164	286.99.....	78,591	.....	.....	.....10,417	.....	.....10,417	(47,945)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/24/2019....	09/14/2022....	6,496	1,850,171	284.81.....	59,635	.....	.....	.....8,755	.....	.....8,755	(36,916)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/24/2019....	09/15/2022....	10,254	2,908,206	283.63.....	99,049	.....	.....	.....15,348	.....	.....15,348	(61,682)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/24/2019....	09/16/2022....	20,976	6,071,419	289.45.....	157,528	.....	.....	.....18,626	.....	.....18,626	(93,988)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/24/2019....	09/19/2022....	30,050	8,649,823	287.85.....	242,502	.....	.....	.....31,128	.....	.....31,128	(146,763)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/24/2019....	09/20/2022....	10,071	2,907,218	288.68.....	78,451	.....	.....	.....9,687	.....	.....9,687	(47,109)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/24/2019....	09/10/2021....	4,096	1,159,787	283.14.....	29,451	.....	.....	.....2,511	.....	.....2,511	(21,902)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/24/2019....	09/21/2022....	6,039	1,734,171	287.17.....	50,303	.....	.....	.....6,681	.....	.....6,681	(30,571)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/24/2019....	09/22/2022....	17,220	4,961,475	288.12.....	137,761	.....	.....	.....17,510	.....	.....17,510	(83,021)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/24/2019....	09/23/2022....	11,558	3,358,506	290.59.....	82,868	.....	.....	.....9,365	.....	.....9,365	(48,838)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/24/2019....	09/10/2021....	2,581	728,196	282.17.....	19,588	.....	.....	.....1,788	.....	.....1,788	(14,673)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/24/2019....	09/14/2021....	3,368	932,855	276.99.....	33,712	.....	.....	.....4,376	.....	.....4,376	(25,842)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/24/2019....	09/15/2021....	4,057	1,138,079	280.55.....	33,751	.....	.....	.....3,489	.....	.....3,489	(25,513)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/24/2019....	09/16/2021....	2,136	596,272	279.1.....	19,206	.....	.....	.....2,190	.....	.....2,190	(14,615)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/24/2019....	09/17/2021....	6,000	1,676,951	279.47.....	52,984	.....	.....	.....5,908	.....	.....5,908	(40,210)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/24/2019....	09/17/2021....	3,138	885,364	282.15.....	23,974	.....	.....	.....2,235	.....	.....2,235	(17,928)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....11,168	.....	.....11,168	(190,863)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/16/2020....	.....	.....	410.22.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....16,265	.....	.....16,265	(288,286)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/17/2020....	.....	.....	413.62.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....30,536	.....	.....30,536	(584,265)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/18/2020....	.....	.....	412.96.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....5,125	.....	.....5,125	(95,530)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/21/2020....	.....	.....	415.57.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....979	.....	.....979	(15,936)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/22/2020....	.....	.....	402.33.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....6,757	.....	.....6,757	(159,264)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/23/2020....	.....	.....	414.79.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....22,733	.....	.....22,733	(349,983)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/11/2020....	.....	.....	411.49.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....10,264	.....	.....10,264	(148,941)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/14/2020....	.....	.....	410.78.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....943	.....	.....943	(11,754)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/15/2020....	.....	.....	398.56.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....7,534	.....	.....7,534	(185,282)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/24/2020....	.....	.....	417.29.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....3,466	.....	.....3,466	(23,616)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options..	VAGLB: 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	.....	.....	.....4,203	.....	.....4,203	(23,735)	.....	.....	.....	.....	.....	03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....2,867	.....	.....2,867	(19,024)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....26,901	.....	.....26,901	(148,806)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....3,709	.....	.....3,709	(9,455)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....98,594	.....	.....98,594	(305,900)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....82,705	.....	.....82,705	(251,481)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....116,277	.....	.....116,277	(348,626)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....13,963	.....	.....13,963	(220,950)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/03/2019....	10/02/2020....	.....	.....	410.93.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....9,930	.....	.....9,930	(205,765)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/03/2019....	09/25/2020....	.....	.....	411.46.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....11,746	.....	.....11,746	(253,118)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/03/2019....	09/25/2020....	.....	.....	414.53.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....4,705	.....	.....4,705	(97,166)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/03/2019....	09/28/2020....	.....	.....	414.55.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....2,500	.....	.....2,500	(46,932)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/03/2019....	09/29/2020....	.....	.....	404.46.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....10,567	.....	.....10,567	(211,478)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/03/2019....	09/30/2020....	.....	.....	414.75.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....10,845	.....	.....10,845	(217,867)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/03/2019....	10/01/2020....	.....	.....	416.74.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....1,302	.....	.....1,302	(25,699)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/03/2019....	09/18/2020....			414.14.....												03.....

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SCHEDULE DB - PART A - SECTION 1

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

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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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....261	.....	.....261	(6,259)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/03/2019....	09/23/2020....	.....	.....	416.54.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....14,551	.....	.....14,551	(295,241)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/03/2019....	09/25/2020....	.....	.....	415.08.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....849	.....	.....849	(9,214)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....7,073	.....	.....7,073	(33,116)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....10,843	.....	.....10,843	(48,134)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....2,277	.....	.....2,277	(19,711)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....4,499	.....	.....4,499	(35,679)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....7,830	.....	.....7,830	(63,851)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....2,157	.....	.....2,157	(16,815)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....5,225	.....	.....5,225	(34,655)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....22,339	.....	.....22,339	(110,207)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....12,516	.....	.....12,516	(57,106)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....5,760	.....	.....5,760	(27,109)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....384	.....	.....384	(2,592)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....73,136	.....	.....73,136	(219,991)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....169,237	.....	.....169,237	(486,075)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....85,479	.....	.....85,479	(246,099)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....2,164	.....	.....2,164	(16,271)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....15,508	.....	.....15,508	(99,421)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....10,042	.....	.....10,042	(54,462)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC2 Call Options...	VAGLB: 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	.....	.....5,569	.....	.....5,569	(30,447)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....9,246	.....	.....9,246	(63,877)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....7,862	.....	.....7,862	(52,649)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....862	.....	.....862	(1,899)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....1,136	.....	.....1,136	(3,842)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....9,052	.....	.....9,052	(193,605)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/09/2019....	10/02/2020....	.....	.....	413.33.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....2,440	.....	.....2,440	(51,432)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/09/2019....	10/05/2020....	.....	.....	416.15.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....295	.....	.....295	(5,393)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/09/2019....	10/06/2020....	.....	.....	404.31.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....6,852	.....	.....6,852	(131,990)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/09/2019....	10/07/2020....	.....	.....	411.23.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....10,309	.....	.....10,309	(190,340)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/09/2019....	10/08/2020....	.....	.....	414.45.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....665	.....	.....665	(13,389)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/09/2019....	09/30/2020....	.....	.....	415.08.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....1,051	.....	.....1,051	(16,588)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/09/2019....	10/02/2020....	.....	.....	408.16.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....13,334	.....	.....13,334	(246,688)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/09/2019....	10/02/2020....	.....	.....	411.19.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGNF3BB653...	10/09/2019....	09/18/2020....	1,365	796,805	583.86.....	18,192		6,554		6,554	(25,026)						03.....

QE06.149

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan Stanley 3D Index Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	10/09/2019....	09/18/2020....		618.01.....													03.....
Morgan Stanley 3D Index Options...	VAGLB: 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		8,726		8,726	(30,583)						03.....
Morgan Stanley 3D Index Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	10/09/2019....	09/25/2020....		617.09.....													03.....
Morgan Stanley 3D Index Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	10/09/2019....	10/08/2020....	1,139	663,170	582.07.....	15,187		6,543		6,543	(19,099)						03.....
Morgan Stanley 3D Index Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	10/09/2019....	10/08/2020....		615.06.....													03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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		4,140		4,140	(27,308)						03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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		19,143		19,143	(83,379)						03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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		14,316		14,316	(60,343)						03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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		11,214		11,214	(74,191)						03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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		3,078		3,078	(21,356)						03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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		2,391		2,391	(15,438)						03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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		7,078		7,078	(46,561)						03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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		4,965		4,965	(33,441)						03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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		23,375		23,375	(96,375)						03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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		7,988		7,988	(34,740)						03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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		13,936		13,936	(56,802)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		3,480		3,480	(16,850)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		3,444		3,444	(22,185)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		11,443		11,443	(59,717)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		2,278		2,278	(6,921)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		1,819		1,819	(5,784)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		51,972		51,972	(150,150)						03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....48,230	.....	.....48,230	(150,569)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....67,956	.....	.....67,956	(214,931)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....262,500	.....	.....262,500	(788,609)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....48,091	.....	.....48,091	(152,031)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....680	.....	.....680	(4,596)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....743	.....	.....743	(3,603)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,339	.....	.....1,339	(5,798)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....29,374	.....	.....29,374	(154,692)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....5,696	.....	.....5,696	(36,471)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....6,533	.....	.....6,533	(34,846)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....9,256	.....	.....9,256	(51,279)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....9,143	.....	.....9,143	(55,529)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09.	10/16/2019....	10/15/2020....	57,646,101	57,646,101	2,995.68.....	2,328,902	.....	.....	.....1,483,452	.....	.....1,483,452	(3,198,625)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA B4TYDEB6GKMZO031MB27..	10/16/2019....	10/15/2020....	50,789,806	50,789,806	2,995.68.....	2,248,465	.....	.....	.....1,299,370	.....	.....1,299,370	(3,009,780)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,192	.....	.....1,192	(5,818)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....7,710	.....	.....7,710	(45,789)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....15,256	.....	.....15,256	(77,412)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....402	.....	.....402	(1,541)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....54,944	.....	.....54,944	(164,050)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....91,482	.....	.....91,482	(273,442)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....120,200	.....	.....120,200	(342,073)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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			69,160		69,160	(205,248)						03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....72,094	.....	.....72,094	(219,733)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....315	.....	.....315	(2,036)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,035	.....	.....1,035	(6,113)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....746	.....	.....746	(4,583)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....7,661	.....	.....7,661	(40,445)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....5,386	.....	.....5,386	(28,084)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....12,428	.....	.....12,428	(64,148)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....5,177	.....	.....5,177	(25,539)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....5,903	.....	.....5,903	(37,930)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	10/01/2021....	7,613	2,291,676	301.04.....	48,382	.....	.....	.....38,800	.....	.....38,800	(5,803)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	09/06/2022....	6,509	1,975,417	303.47.....	50,841	.....	.....	.....40,554	.....	.....40,554	(1,696)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	10/15/2021....	2,341	699,919	298.96.....	16,985	.....	.....	.....14,325	.....	.....14,325	(1,448)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....81,188	.....	.....81,188	(1,448)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	09/24/2021....	6,214	1,866,525	300.38.....	40,679	.....	.....	.....33,213	.....	.....33,213	(4,658)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....49,362	.....	.....49,362	(927)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....140,795	.....	.....140,795	(822)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	10/07/2022....	19,937	5,981,043	300.....	186,302	.....	.....	.....180,325	.....	.....180,325	23,317	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....96,578	.....	.....96,578	(1,123)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....83,260	.....	.....83,260	(963)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	10/08/2021....	6,643	2,004,857	301.82.....	40,712	.....	.....	.....32,388	.....	.....32,388	(4,640)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....110,794	.....	.....110,794	(2,775)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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			62,868		62,868	(981)						03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....185,708	.....	.....185,708	21,281	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....49,806	.....	.....49,806	(2,604)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....70,106	.....	.....70,106	(561)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....61,310	.....	.....61,310	(119)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	09/17/2021....	9,131	2,736,076	299.64.....	61,850	.....	.....	.....51,092	.....	.....51,092	(6,896)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....935	.....	.....935	(36,888)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/21/2019....	09/29/2020....	.....	.....	293.02.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....2,455	.....	.....2,455	(43,826)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/09/2020....	.....	.....	288.15.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....2,729	.....	.....2,729	(41,229)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/20/2020....	.....	.....	286.86.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....1,480	.....	.....1,480	(18,137)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/20/2020....	.....	.....	402.07.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....2,127	.....	.....2,127	(28,273)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/13/2020....	.....	.....	402.59.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....9,911	.....	.....9,911	(153,600)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/14/2020....	.....	.....	410.73.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....15,148	.....	.....15,148	(232,880)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/15/2020....	.....	.....	413.7.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....37,891	.....	.....37,891	(568,544)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/16/2020....	.....	.....	411.19.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....13,797	.....	.....13,797	(200,127)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/16/2020....		412.2.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		9,229		9,229	(132,165)						03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/19/2020....		415.24.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		197		197	(3,459)						03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/07/2020....		407.75.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		40,662		40,662	(662,040)						03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/09/2020....		411.56.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		7,873		7,873	(117,093)						03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/12/2020....		413.13.....													03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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		12,110		12,110	(74,840)						03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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		13,686		13,686	(53,842)						03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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		12,973		12,973	(53,965)						03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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		9,558		9,558	(38,979)						03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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		13,188		13,188	(53,821)						03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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		9,311		9,311	(40,079)						03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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		28,608		28,608	(120,686)						03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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		26,384		26,384	(108,044)						03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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		14,584		14,584	(60,596)						03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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		9,390		9,390	(41,406)						03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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		10,930		10,930	(48,828)						03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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		12,341		12,341	(76,377)						03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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		7,008		7,008	(47,462)						03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Call Options.....	VAGLB: 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		1,764		1,764	(11,499)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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		4,090		4,090	(29,186)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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		14,090		14,090	(76,545)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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		2,924		2,924	(17,574)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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		2,624		2,624	(20,369)						03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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		10,001		10,001	(70,212)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	09/21/2021....	421	163,870	389.....	3,678		598		598	(3,400)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		1,245		1,245	(4,484)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		311		311	(1,617)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		54,323		54,323	(149,441)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		85,771		85,771	(247,406)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		159,579		159,579	(430,910)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		50,372		50,372	(146,915)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		3,060		3,060	(16,314)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		869		869	(3,666)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		12,117		12,117	(58,488)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		14,325		14,325	(74,288)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		15,950		15,950	(81,505)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		11,998		11,998	(58,268)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		7,201		7,201	(43,732)						03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		6,472		6,472	(37,651)						03.....
Morgan MOZAIC2 Spread Options...	VAGLB: 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		32,631		32,631	(515,823)						03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/29/2019....	10/23/2020....	.....	.....	413.21.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....11,791	.....	.....11,791	(189,087)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/29/2019....	10/23/2020....	.....	.....	412.73.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....7,646	.....	.....7,646	(123,796)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/29/2019....	10/26/2020....	.....	.....	418.13.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....2,972	.....	.....2,972	(42,241)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/29/2019....	10/27/2020....	.....	.....	404.61.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....13,404	.....	.....13,404	(196,903)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/29/2019....	10/28/2020....	.....	.....	411.82.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....253	.....	.....253	(4,120)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/29/2019....	10/09/2020....	.....	.....	410.18.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....26,730	.....	.....26,730	(364,087)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/29/2019....	10/21/2020....	.....	.....	410.98.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....21,226	.....	.....21,226	(305,340)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/29/2019....	10/22/2020....	.....	.....	414.63.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....481	.....	.....481	(2,858)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....20,075	.....	.....20,075	(114,686)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,390	.....	.....1,390	(4,393)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....955	.....	.....955	(3,124)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....53,586	.....	.....53,586	(160,066)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....46,359	.....	.....46,359	(135,347)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....71,720	.....	.....71,720	(207,219)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....186,669	.....	.....186,669	(534,190)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....61,934	.....	.....61,934	(183,347)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....867	.....	.....867	(5,085)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,279	.....	.....1,279	(7,405)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....16,572	.....	.....16,572	(82,488)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....6,502	.....	.....6,502	(35,668)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....13,361	.....	.....13,361	(73,237)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....9,082	.....	.....9,082	(47,344)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....8,933	.....	.....8,933	(45,538)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....4,574	.....	.....4,574	(24,416)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/31/2019....	10/29/2021....	3,509	1,069,244	304.7.....	18,432	.....	.....	.....14,047	.....	.....14,047	(2,435)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/31/2019....	10/19/2022....	6,662	1,963,413	294.74.....	77,966	.....	.....	.....69,063	.....	.....69,063	979	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/31/2019....	10/17/2022....	8,405	2,535,257	301.64.....	73,220	.....	.....	.....60,375	.....	.....60,375	(991)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....62,922	.....	.....62,922	(685)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/31/2019....	10/29/2021....	8,235	2,479,711	301.12.....	53,260	.....	.....	.....43,578	.....	.....43,578	(5,383)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....141,094	.....	.....141,094	463	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....100,105	.....	.....100,105	282	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/31/2019....	10/13/2022....	4,431	1,377,226	310.84.....	24,959	.....	.....	.....18,224	.....	.....18,224	(1,241)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....80,548	.....	.....80,548	(1,250)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/31/2019....	10/18/2021....	6,689	1,998,132	298.72.....	48,868	.....	.....	.....41,601	.....	.....41,601	(4,344)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....3,478	.....	.....3,478	(21,318)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....3,075	.....	.....3,075	(22,506)	.....	.....	.....	.....	.....	03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....66,075	.....	.....66,075	(241,374)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....28,327	.....	.....28,327	(102,791)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....13,321	.....	.....13,321	(50,382)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....29,619	.....	.....29,619	(105,175)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....44,844	.....	.....44,844	(156,821)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....42,647	.....	.....42,647	(157,788)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....13,487	.....	.....13,487	(50,112)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....34,390	.....	.....34,390	(126,129)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....14,566	.....	.....14,566	(58,847)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....7,874	.....	.....7,874	(51,304)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....30,874	.....	.....30,874	(118,480)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....3,886	.....	.....3,886	(24,993)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....7,556	.....	.....7,556	(53,195)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....13,915	.....	.....13,915	(78,621)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....3,244	.....	.....3,244	(18,844)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....10,132	.....	.....10,132	(72,332)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....3,448	.....	.....3,448	(26,625)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....8,080	.....	.....8,080	(52,673)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....18,027	.....	.....18,027	(96,479)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....11,069	.....	.....11,069	(32,260)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....2,752	.....	.....2,752	(7,820)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....54,369	.....	.....54,369	(165,303)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....53,583	.....	.....53,583	(162,070)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....103,934	.....	.....103,934	(318,855)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....51,871	.....	.....51,871	(153,225)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....3,593	.....	.....3,593	(19,677)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....9,336	.....	.....9,336	(50,393)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....3,710	.....	.....3,710	(20,168)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....4,745	.....	.....4,745	(29,778)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....5,852	.....	.....5,852	(35,595)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....447	.....	.....447	(1,948)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....3,412	.....	.....3,412	(11,635)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....3,441	.....	.....3,441	(8,480)	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: 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	.....	.....	.....1,742	.....	.....1,742	(30,294)	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653...	11/07/2019....	10/23/2020....	.....	.....	626.56.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: 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	.....	.....	.....3,738	.....	.....3,738	(40,713)	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653...	11/07/2019....	10/30/2020....	.....	.....	631.81.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: 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	.....	.....	.....804	.....	.....804	(8,301)	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653...	11/07/2019....	11/06/2020....	.....	.....	633.86.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....11,158	.....	.....11,158	(176,110)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/07/2019....	11/06/2020....	.....	.....	415.28.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....20,221	.....	.....20,221	(313,077)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/07/2019....	10/30/2020....	.....	.....	414.8.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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			27,730		27,730	(484,100)						03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/07/2019....	10/30/2020....		414.46.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		5,193		5,193	(89,073)						03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/07/2019....	11/02/2020....		417.07.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		2,423		2,423	(38,555)						03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/07/2019....	11/03/2020....		408.83.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		9,661		9,661	(162,644)						03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/07/2019....	11/04/2020....		414.35.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		13,337		13,337	(196,647)						03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/07/2019....	11/05/2020....		414.6.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		193		193	(4,048)						03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/07/2019....	09/24/2020....		411.13.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		488		488	(7,144)						03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/07/2019....	10/28/2020....		411.97.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		17,221		17,221	(252,887)						03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/07/2019....	10/29/2020....		413.6.....													03.....
NYSE Zebra Edge Call Options....	VAGLB: 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		76,577		76,577	978						03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/13/2019....	11/04/2022....	11,420	3,467,321	303.63.....	85,655		74,798		74,798	(603)						03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/13/2019....	10/31/2022....	8,300	2,500,396	301.25.....	69,187		61,554		61,554	(259)						03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/13/2019....	11/09/2021....	6,977	2,090,590	299.66.....	45,366		41,464		41,464	(4,791)						03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/13/2019....	11/10/2022....	1,676	498,607	297.45.....	16,639		15,397		15,397	239						03.....
NYSE Zebra Edge Call Options....	VAGLB: 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		63,268		63,268	187						03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/13/2019....	11/12/2021....	674	197,087	292.34.....	6,505		6,510		6,510	(312)						03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	11/13/2019....	11/04/2021....	6,120	1,840,687	300.76.....	37,147	.....	.....33,407	.....	.....33,407	(4,102)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....504	.....	.....504	(3,010)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....982	.....	.....982	(3,173)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....8,512	.....	.....8,512	(24,414)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....31,973	.....	.....31,973	(99,628)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....78,489	.....	.....78,489	(212,330)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....58,520	.....	.....58,520	(164,619)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....113,139	.....	.....113,139	(303,404)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....70,513	.....	.....70,513	(200,122)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....1,040	.....	.....1,040	(3,957)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....13,600	.....	.....13,600	(68,112)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....6,605	.....	.....6,605	(34,463)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....7,147	.....	.....7,147	(32,984)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....5,849	.....	.....5,849	(28,834)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....4,549	.....	.....4,549	(22,046)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....7,851	.....	.....7,851	(43,569)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....6,603	.....	.....6,603	(31,773)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....1,232	.....	.....1,232	(23,595)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	10/23/2020....	.....	.....	289.39.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: 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	.....	.....1,230	.....	.....1,230	(25,298)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	10/30/2020....	.....	.....	289.95.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: 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		1,030		1,030	(20,729)						03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/06/2020....		290.32.....													03.....
Morgan MOZAIC Spread Options....	VAGLB: 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		1,870		1,870	(33,124)						03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/09/2020....		289.49.....													03.....
Morgan MOZAIC Spread Options....	VAGLB: 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		455		455	(7,711)						03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/12/2020....		289.42.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		6,034		6,034	(73,940)						03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/09/2020....		410.37.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		2,989		2,989	(34,532)						03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/10/2020....		405.85.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		14,446		14,446	(168,662)						03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/11/2020....		411.19.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		22,743		22,743	(286,402)						03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/12/2020....		413.51.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		18,121		18,121	(243,630)						03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/13/2020....		413.11.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		476		476	(7,061)						03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/05/2020....		414.34.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		23,106		23,106	(302,558)						03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/06/2020....		413.44.....													03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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		20,970		20,970	(265,643)						03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/06/2020....		412.45.....													03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	11/18/2019....	11/13/2020....	53,963,071	53,963,071	3,120.46.....	2,467,731		805,750		805,750	(2,500,462)						03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09.	11/18/2019....	11/13/2020....	60,237,025	...60,237,025	3,120.46.....	2,409,481	.....	.....	.....805,136	.....	.....805,136	...(2,617,791)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....1,635	.....	.....1,635	(11,701)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....9,242	.....	.....9,242	(65,825)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....37,337	.....	.....37,337	(135,202)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....29,195	.....	.....29,195	(107,088)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....22,331	.....	.....22,331	(81,270)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....38,079	.....	.....38,079	(134,929)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....19,160	.....	.....19,160	(70,174)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....60,367	.....	.....60,367	(222,277)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....20,558	.....	.....20,558	(78,283)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....32,394	.....	.....32,394	(117,199)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....47,608	.....	.....47,608	(166,723)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....16,780	.....	.....16,780	(107,150)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....47,344	.....	.....47,344	(165,335)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....12,030	.....	.....12,030	(81,288)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....4,561	.....	.....4,561	(27,777)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....10,831	.....	.....10,831	(66,482)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....4,811	.....	.....4,811	(33,678)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....15,574	.....	.....15,574	(101,206)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....13,308	.....	.....13,308	(74,566)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....	.....5,592	.....	.....5,592	(36,052)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options..	VAGLB: 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	.....	.....	.....775	.....	.....775	(4,100)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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)
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....536	.....	.....536	(6,358)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/12/2020....	.....	.....	409.89.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....13,919	.....	.....13,919	(201,749)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/13/2020....	.....	.....	413.46.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....19,565	.....	.....19,565	(289,783)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/13/2020....	.....	.....	412.89.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....12,137	.....	.....12,137	(180,435)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/16/2020....	.....	.....	417.03.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....3,711	.....	.....3,711	(51,190)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/17/2020....	.....	.....	409.17.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....13,442	.....	.....13,442	(198,976)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/18/2020....	.....	.....	414.26.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....5,829	.....	.....5,829	(93,847)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/22/2019....	09/11/2020....	.....	.....	414.92.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....561	.....	.....561	(8,297)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/22/2019....	10/23/2020....	.....	.....	406.38.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....609	.....	.....609	(8,185)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/06/2020....	.....	.....	413.37.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,934	.....	.....1,934	(8,125)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....5,853	.....	.....5,853	(28,522)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....8,091	.....	.....8,091	(43,763)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....5,869	.....	.....5,869	(34,945)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....2,388	.....	.....2,388	(6,090)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....14,325	.....	.....14,325	(42,362)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....93,080	.....	.....93,080	(267,331)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....68,735	.....	.....68,735	(191,838)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....92,659	.....	.....92,659	(260,802)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....132,395	.....	.....132,395	(383,767)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....62,197	.....	.....62,197	(184,468)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,900	.....	.....1,900	(7,437)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....1,203	.....	.....1,203	(6,943)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....3,021	.....	.....3,021	(11,561)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....698	.....	.....698	(4,122)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....16,904	.....	.....16,904	(90,636)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....10,238	.....	.....10,238	(49,413)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....16,671	.....	.....16,671	(88,411)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....12,911	.....	.....12,911	(57,895)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....11,433	.....	.....11,433	(165,346)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/27/2020....	.....	.....	415.15.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....3,931	.....	.....3,931	(54,792)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/30/2020....	.....	.....	413.25.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....2,342	.....	.....2,342	(31,796)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/04/2019....	12/01/2020....	.....	.....	410.72.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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			19,784		19,784	(220,574)						03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/04/2019....	12/02/2020....	.....	.....	410.13.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....17,638	.....	.....17,638	(229,686)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/04/2019....	12/03/2020....	.....	.....	413.93.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....10,727	.....	.....10,727	(149,859)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/20/2020....	.....	.....	412.35.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....4,758	.....	.....4,758	(68,581)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/23/2020....	.....	.....	419.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....4,260	.....	.....4,260	(56,518)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/24/2020....	.....	.....	409.3.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....16,964	.....	.....16,964	(254,158)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/25/2020....	.....	.....	415.21.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....9,956	.....	.....9,956	(165,638)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/25/2020....	.....	.....	418.13.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....32,566	.....	.....32,566	(511,979)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/27/2020....	.....	.....	416.67.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....930	.....	.....930	(13,468)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/04/2019....	10/22/2020....	.....	.....	414.43.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....237	.....	.....237	(3,084)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/18/2020....	.....	.....	408.95.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....248	.....	.....248	(3,602)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/20/2020....	.....	.....	410.61.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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			5,387		5,387	(35,112)						03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Call Options.....	VAGLB: 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	.....	.....55,425	.....	.....55,425	(192,746)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....57,603	.....	.....57,603	(197,555)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....31,861	.....	.....31,861	(114,065)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....52,590	.....	.....52,590	(175,476)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....81,335	.....	.....81,335	(283,624)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....40,459	.....	.....40,459	(138,899)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....49,311	.....	.....49,311	(163,278)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....48,292	.....	.....48,292	(161,871)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....41,718	.....	.....41,718	(129,231)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....14,514	.....	.....14,514	(90,143)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....14,757	.....	.....14,757	(97,033)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....3,767	.....	.....3,767	(23,768)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....3,851	.....	.....3,851	(23,988)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....7,948	.....	.....7,948	(52,080)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....4,972	.....	.....4,972	(34,408)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....7,320	.....	.....7,320	(39,057)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: 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	.....	.....20,707	.....	.....20,707	(127,373)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....20,602	.....	.....20,602	(114,178)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....9,722	.....	.....9,722	(28,138)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....60,627	.....	.....60,627	(180,086)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....106,197	.....	.....106,197	(293,548)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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		210,142		210,142	(583,151)						03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....56,658	.....	.....56,658	(144,110)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....10,395	.....	.....10,395	(53,297)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....13,876	.....	.....13,876	(70,362)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....5,040	.....	.....5,040	(25,602)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....3,902	.....	.....3,902	(17,641)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....8,508	.....	.....8,508	(37,327)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....7,001	.....	.....7,001	(38,161)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....8,712	.....	.....8,712	(45,095)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....2,940	.....	.....2,940	(8,369)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....49,709	.....	.....49,709	(677)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....44,621	.....	.....44,621	(3,424)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....74,559	.....	.....74,559	(316)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....93,963	.....	.....93,963	(903)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....46,342	.....	.....46,342	(573)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....62,384	.....	.....62,384	235	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....79,729	.....	.....79,729	(425)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....56,180	.....	.....56,180	(463)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/11/2019....	12/09/2022....	2,891	876,241	303.1.....	23,996	.....	.....	.....19,985	.....	.....19,985	(173)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....57,276	.....	.....57,276	(58)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....41,130	.....	.....41,130	(4,284)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....72,960	.....	.....72,960	(528)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: 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	.....	.....	.....30,561	.....	.....30,561	(3,821)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse International E58DKGMJYYYYJLN8C3868....	12/17/2019....	12/15/2020....	68,371,951	...68,371,951	3,168.8.....	3,064,431	.....	.....	.....505,739	.....	.....505,739	...(2,930,620)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse International E58DKGMJYYYYJLN8C3868....	12/17/2019....	12/15/2020....	60,676,925	...60,676,925	3,168.8.....	2,980,451	.....	.....	.....500,386	.....	.....500,386	...(2,795,936)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....1,405	.....	.....1,405	(9,151)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....2,007	.....	.....2,007	(14,684)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....87,150	.....	.....87,150	...(284,072)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....111,454	.....	.....111,454	...(389,619)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....40,895	.....	.....40,895	...(135,074)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....55,552	.....	.....55,552	...(180,984)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....56,892	.....	.....56,892	...(184,313)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....122,089	.....	.....122,089	...(414,082)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....62,942	.....	.....62,942	...(219,254)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....43,675	.....	.....43,675	...(156,363)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....53,866	.....	.....53,866	...(188,092)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....10,892	.....	.....10,892	(65,468)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....42,227	.....	.....42,227	...(151,757)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....6,334	.....	.....6,334	(43,615)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....6,771	.....	.....6,771	(41,028)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....6,549	.....	.....6,549	(40,808)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....11,432	.....	.....11,432	(78,783)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....16,606	.....	.....16,606	(115,260)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....4,733	.....	.....4,733	(34,275)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....5,893	.....	.....5,893	(34,606)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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)
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....15,558	.....	.....15,558	(238,133)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/19/2019....	12/18/2020....	.....	.....	416.56.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....431	.....	.....431	(5,041)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/19/2019....	12/11/2020....	.....	.....	414.35.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....19,285	.....	.....19,285	(242,722)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/19/2019....	12/11/2020....	.....	.....	413.56.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....12,096	.....	.....12,096	(177,986)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/19/2019....	12/11/2020....	.....	.....	417.21.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: 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	.....	.....	.....2,127	.....	.....2,127	(21,356)	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653...	12/19/2019....	11/19/2020....	.....	.....	637.74.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: 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	.....	.....	.....2,088	.....	.....2,088	(19,370)	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653...	12/19/2019....	12/11/2020....	.....	.....	642.03.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: 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	.....	.....	.....866	.....	.....866	(7,046)	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653...	12/19/2019....	12/18/2020....	.....	.....	650.67.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....9,213	.....	.....9,213	(64,281)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....59,938	.....	.....59,938	(211,690)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....479	.....	.....479	(2,177)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....9,564	.....	.....9,564	(67,486)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....2,255	.....	.....2,255	(17,937)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....3,082	.....	.....3,082	(24,298)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....4,595	.....	.....4,595	(31,551)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....119,694	.....	.....119,694	(420,087)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Call Options....	VAGLB: 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	.....	.....	.....49,331	.....	.....49,331	(179,662)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....58,029	.....	.....58,029	(201,754)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: 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	.....	.....	.....58,915	.....	.....58,915	(212,977)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....983	.....	.....983	(3,834)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....41,287	.....	.....41,287	(122,573)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....86,429	.....	.....86,429	(252,490)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....85,381	.....	.....85,381	(250,617)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....3,584	.....	.....3,584	(11,429)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....204,328	.....	.....204,328	(623,453)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....29,022	.....	.....29,022	(158,273)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....12,897	.....	.....12,897	(73,771)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....8,505	.....	.....8,505	(48,019)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....2,728	.....	.....2,728	(16,483)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....12,965	.....	.....12,965	(74,400)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....2,046	.....	.....2,046	(13,281)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....8,976	.....	.....8,976	(52,795)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: 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	.....	.....	.....873	.....	.....873	(2,669)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: 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	.....	.....	.....1,706	.....	.....1,706	(37,258)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/11/2020....	.....	.....	298.77.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: 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	.....	.....	.....2,326	.....	.....2,326	(52,334)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/15/2020....	.....	.....	299.79.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options...	VAGLB: 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	.....	.....	.....2,090	.....	.....2,090	(51,912)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/18/2020....	.....	.....	302.49.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....1,438	.....	.....1,438	(34,933)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/22/2020....	.....	.....	302.45.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....2,844	.....	.....2,844	(74,152)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/24/2020....	.....	.....	302.72.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: 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	.....	.....	.....2,384	.....	.....2,384	(64,344)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/29/2020....	.....	.....	304.25.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....2,004	.....	.....2,004	(35,040)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/29/2020....	.....	.....	416.71.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....2,736	.....	.....2,736	(42,355)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/22/2020....	.....	.....	414.24.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....12,342	.....	.....12,342	(201,897)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/23/2020....	.....	.....	417.41.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....8,614	.....	.....8,614	(148,404)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/24/2020....	.....	.....	418.85.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....12,303	.....	.....12,303	(226,697)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/24/2020....	.....	.....	420.93.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....10,778	.....	.....10,778	(200,116)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/24/2020....	.....	.....	420.07.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....2,884	.....	.....2,884	(53,620)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/28/2020....	.....	.....	425.19.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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			623		623	(8,731)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/18/2020....	.....	.....	411.95.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....26,353	.....	.....26,353	(425,853)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/18/2020....	.....	.....	417.42.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: 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	.....	.....	.....4,770	.....	.....4,770	(77,689)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/21/2020....	.....	.....	418.88.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/07/2023....	38,875	14,812,667	381.03.....	.....	.....334,328	.....	.....217,262	.....	.....217,262	(117,066)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/10/2023....	22,852	8,678,096	379.75.....	.....	.....206,355	.....	.....136,091	.....	.....136,091	(70,264)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/15/2023....	27,612	10,197,126	369.3.....	.....	.....355,643	.....	.....263,020	.....	.....263,020	(92,623)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/25/2020....	02/28/2022....	912	352,805	386.92.....	.....	.....2,717	.....	.....2,238	.....	.....2,238	(479)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/06/2020....	12/28/2021....	13,454	3,860,416	286.93.....	.....	.....87,991	.....	.....7,684	.....	.....7,684	(80,307)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/06/2020....	12/30/2022....	63,510	18,124,976	285.39.....	.....	.....621,758	.....	.....97,699	.....	.....97,699	(524,059)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/06/2020....	01/03/2023....	75,280	21,556,554	286.35.....	.....	.....708,389	.....	.....107,705	.....	.....107,705	(600,684)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/06/2020....	01/04/2023....	38,372	10,992,146	286.46.....	.....	.....359,933	.....	.....54,492	.....	.....54,492	(305,441)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/06/2020....	01/05/2023....	40,722	11,588,749	284.58.....	.....	.....412,924	.....	.....67,532	.....	.....67,532	(345,392)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/06/2020....	12/29/2021....	5,381	1,550,286	288.1.....	.....	.....32,932	.....	.....2,686	.....	.....2,686	(30,246)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/06/2020....	12/30/2021....	10,124	2,906,407	287.09.....	.....	.....65,804	.....	.....5,713	.....	.....5,713	(60,091)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/06/2020....	12/31/2021....	9,812	2,798,077	285.17.....	.....	.....71,137	.....	.....6,933	.....	.....6,933	(64,204)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/06/2020....	01/04/2022....	8,431	2,419,094	286.94.....	.....	.....55,474	.....	.....4,924	.....	.....4,924	(50,550)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/06/2020....	01/05/2022....	8,024	2,308,143	287.67.....	.....	.....50,709	.....	.....4,318	.....	.....4,318	(46,391)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/06/2020....	12/27/2022....	89,083	25,440,329	285.58.....	.....	.....863,214	.....	.....134,282	.....	.....134,282	(728,932)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/06/2020....	12/28/2022....	27,662	7,859,778	284.14.....	.....	.....284,638	.....	.....46,960	.....	.....46,960	(237,678)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/06/2020....	12/29/2022....	46,145	13,185,338	285.74.....	.....	.....444,833	.....	.....68,866	.....	.....68,866	(375,967)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/09/2020....	12/31/2020....	31,169	12,143,329	389.6.....	.....	.....277,402	.....	.....10,609	.....	.....10,609	(266,793)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/09/2020....	12/31/2020....	.....	.....	420.48.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/09/2020....	12/31/2020....	27,019	10,523,999	389.51.....	.....	.....243,707	.....	.....9,322	.....	.....9,322	(234,385)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/09/2020....	12/31/2020....	.....	.....	421.51.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/09/2020....	01/04/2021....	9,784	3,811,777	389.61.....	.....	.....87,074	.....	.....3,443	.....	.....3,443	(83,631)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/09/2020....	01/04/2021....	.....	.....	420.23.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/09/2020....	01/05/2021....	1,974	768,749	389.37.....	.....	.....17,749	.....	.....724	.....	.....724	(17,025)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/09/2020....	01/05/2021....	.....	.....	419.63.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/09/2020....	01/06/2021....	14,462	5,625,312	388.98.....	.....	.....132,180	.....	.....5,641	.....	.....5,641	(126,539)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/09/2020....	01/06/2021....	.....	.....	418.86.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/09/2020....	12/23/2020....	254	98,380	387.95.....	.....	.....2,434	.....	.....102	.....	.....102	(2,332)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/09/2020....	12/23/2020....	.....	.....	418.99.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/09/2020....	12/24/2020....	468	181,875	388.98.....	.....	.....4,180	.....	.....163	.....	.....163	(4,017)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/09/2020....	12/24/2020....	.....	.....	417.33.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/09/2020....	12/30/2020....	23,683	9,183,712	387.78.....	.....	.....228,539	.....	.....10,264	.....	.....10,264	(218,275)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/09/2020....	12/30/2020....	.....	.....	417.94.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/14/2020....	01/06/2022....	4,227	1,216,725	287.88.....	.....	.....28,106	.....	.....2,227	.....	.....2,227	(25,879)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/14/2020....	01/11/2023....	46,241	13,236,015	286.24.....	.....	.....460,098	.....	.....67,625	.....	.....67,625	(392,473)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/14/2020....	01/12/2023....	30,813	8,801,668	285.65.....	.....	.....314,290	.....	.....47,362	.....	.....47,362	(266,928)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/14/2020....	01/13/2023....	92,600	26,456,649	285.71.....	.....	.....942,665	.....	.....141,861	.....	.....141,861	(800,804)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/14/2020....	01/07/2022....	6,241	1,797,934	288.07.....	.....	.....41,130	.....	.....3,226	.....	.....3,226	(37,904)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/14/2020....	01/07/2022....	3,506	1,002,702	285.97.....		25,982		2,312		2,312	(23,670)						03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/14/2020....	01/11/2022....	15,234	4,399,010	288.76.....	.....	.....96,737	.....	.....7,361	.....	.....7,361	(89,376)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/14/2020....	01/12/2022....	4,227	1,212,641	286.89.....	.....	.....29,884	.....	.....2,549	.....	.....2,549	(27,335)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/14/2020....	01/13/2022....	5,616	1,621,028	288.62.....	.....	.....36,058	.....	.....2,778	.....	.....2,778	(33,280)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/14/2020....	01/06/2023....	46,824	13,350,345	285.12.....	.....	.....486,497	.....	.....74,443	.....	.....74,443	(412,054)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/14/2020....	01/09/2023....	115,200	32,934,591	285.89.....	.....	.....1,161,218	.....	.....172,825	.....	.....172,825	(988,393)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/14/2020....	01/10/2023....	57,289	16,356,548	285.51.....	.....	.....587,211	.....	.....88,791	.....	.....88,791	(498,420)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/14/2020....	12/15/2021....	530	211,569	398.93.....	.....	.....4,831	.....	.....429	.....	.....429	(4,402)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/14/2020....	12/15/2022....	1,282	496,780	387.64.....	.....	.....22,786	.....	.....4,695	.....	.....4,695	(18,091)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/14/2020....	12/30/2022....	540	209,679	387.95.....	.....	.....9,583	.....	.....1,983	.....	.....1,983	(7,600)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/14/2020....	01/06/2023....	32,448	12,857,983	396.27.....	.....	.....454,590	.....	.....75,557	.....	.....75,557	(379,033)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/14/2020....	01/06/2023....	22,229	8,845,086	397.9.....	.....	.....296,540	.....	.....47,073	.....	.....47,073	(249,467)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/14/2020....	01/06/2023....	20,787	8,210,968	395.....	.....	.....302,247	.....	.....52,072	.....	.....52,072	(250,175)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/14/2020....	01/09/2023....	21,074	8,367,667	397.07.....	.....	.....288,497	.....	.....47,062	.....	.....47,062	(241,435)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/14/2020....	01/10/2023....	23,165	9,262,142	399.84.....	.....	.....291,874	.....	.....44,023	.....	.....44,023	(247,851)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/14/2020....	01/12/2023....	2,360	946,434	400.96.....	.....	.....28,797	.....	.....4,209	.....	.....4,209	(24,588)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/14/2020....	01/13/2023....	52,969	21,059,984	397.59.....	.....	.....716,142	.....	.....115,475	.....	.....115,475	(600,667)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/14/2020....	12/22/2021....	341	135,108	396.28.....	.....	.....3,484	.....	.....352	.....	.....352	(3,132)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/14/2020....	01/06/2022....	2,075	817,236	393.79.....	.....	.....23,659	.....	.....2,730	.....	.....2,730	(20,929)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/14/2020....	01/07/2022....	5,406	2,136,090	395.12.....	.....	.....58,603	.....	.....6,424	.....	.....6,424	(52,179)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/14/2020....	01/07/2022....	7,575	3,019,802	398.65.....	.....	.....71,281	.....	.....6,771	.....	.....6,771	(64,510)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/14/2020....	01/10/2022....	6,356	2,539,659	399.58.....	.....	.....57,647	.....	.....5,313	.....	.....5,313	(52,334)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/14/2020....	01/11/2022....	4,030	1,604,390	398.08.....	.....	.....38,933	.....	.....3,822	.....	.....3,822	(35,111)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/14/2020....	01/12/2022....	2,133	844,218	395.83.....	.....	.....22,565	.....	.....2,430	.....	.....2,430	(20,135)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/14/2020....	01/13/2022....	5,561	2,219,074	399.02.....	.....	.....51,831	.....	.....4,915	.....	.....4,915	(46,916)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	01/13/2023....	6,371	1,966,123	308.59.....	.....	.....65,986	.....	.....32,950	.....	.....32,950	(33,037)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/23/2022....	15,358	4,665,449	303.77.....	.....	.....190,622	.....	.....102,704	.....	.....102,704	(87,918)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/30/2022....	11,533	3,518,221	305.05.....	.....	.....136,640	.....	.....72,669	.....	.....72,669	(63,971)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/23/2022....	6,919	2,114,382	305.6.....	.....	.....79,862	.....	.....41,714	.....	.....41,714	(38,148)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/16/2022....	9,501	2,880,505	303.19.....	.....	.....120,159	.....	.....65,077	.....	.....65,077	(55,082)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	01/13/2023....	7,131	2,191,680	307.36.....	.....	.....77,655	.....	.....39,660	.....	.....39,660	(37,995)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	01/06/2023....	18,655	5,708,913	306.03.....	.....	.....213,423	.....	.....110,833	.....	.....110,833	(102,591)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/12/2022....	13,258	3,996,040	301.4.....	.....	.....179,311	.....	.....100,072	.....	.....100,072	(79,240)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/22/2021....	4,252	1,297,810	305.24.....	.....	.....38,102	.....	.....17,632	.....	.....17,632	(20,469)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/05/2022....	5,080	1,514,611	298.14.....	.....	.....77,376	.....	.....45,487	.....	.....45,487	(31,888)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/19/2022....	8,238	2,476,882	300.66.....	.....	.....114,999	.....	.....64,968	.....	.....64,968	(50,030)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/20/2022....	6,154	1,874,289	304.55.....	.....	.....73,945	.....	.....39,364	.....	.....39,364	(34,582)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/27/2022....	18,848	5,781,170	306.73.....	.....	.....208,360	.....	.....106,931	.....	.....106,931	(101,429)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/16/2022....	16,186	4,883,409	301.71.....	.....	.....216,770	.....	.....120,252	.....	.....120,252	(96,518)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/30/2022....	837	252,072	301.1.....	.....	.....11,557	.....	.....6,547	.....	.....6,547	(5,010)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	01/06/2023....	9,327	2,840,726	304.58.....	.....	.....113,022	.....	.....60,182	.....	.....60,182	(52,840)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/23/2022....	5,795	1,726,375	297.9.....	.....	.....89,765	.....	.....53,009	.....	.....53,009	(36,756)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	01/09/2023....	7,891	2,426,074	307.44.....	.....	.....85,445	.....	.....43,681	.....	.....43,681	(41,764)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	01/13/2022....	506	158,346	312.69.....	.....	.....3,120	.....	.....1,182	.....	.....1,182	(1,939)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/09/2022....	3,970	1,174,698	295.91.....	.....	.....65,652	.....	.....39,946	.....	.....39,946	(25,706)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/15/2020....	11/30/2021....	4,824	1,443,470	299.21.....	.....	.....57,010	.....	.....30,223	.....	.....30,223	(26,788)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/10/2021....	3,807	1,121,682	294.66.....	.....	.....55,517	.....	.....32,416	.....	.....32,416	(23,100)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/15/2020....	01/03/2022....	3,466	1,057,549	305.15.....	.....	.....31,540	.....	.....14,757	.....	.....14,757	(16,783)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/17/2021....	4,334	1,310,023	302.24.....	.....	.....44,895	.....	.....22,277	.....	.....22,277	(22,618)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/15/2020....	01/12/2022....	5,469	1,663,390	304.13.....	.....	.....52,777	.....	.....25,252	.....	.....25,252	(27,526)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/16/2021....	4,266	1,267,100	297.....	.....	.....56,367	.....	.....31,468	.....	.....31,468	(24,899)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/23/2021....	4,656	1,420,625	305.14.....	.....	.....41,972	.....	.....19,430	.....	.....19,430	(22,542)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/13/2022....	6,112	1,847,210	302.25.....	.....	.....80,040	.....	.....44,005	.....	.....44,005	(36,035)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868....	01/16/2020....	01/15/2021....	76,810,684	...76,810,684	3,289.29.....	.....	.....3,102,384	.....	.....190,581	.....	.....190,581	...(2,911,803)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse International	E58DKGMJYYYJLN8C3868....	01/16/2020....	01/15/2021....	52,500,808	...52,500,808	3,289.29.....	.....	.....2,299,010	.....	.....142,662	.....	.....142,662	...(2,156,349)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	01/22/2020....	01/14/2022....	1,245	359,542	288.71.....	.....	.....7,846	.....	.....612	.....	.....612	(7,234)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	01/22/2020....	01/14/2022....	11,563	3,365,373	291.05.....	.....	.....63,480	.....	.....4,291	.....	.....4,291	(59,189)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	01/22/2020....	01/19/2022....	16,412	4,739,817	288.8.....	.....	.....103,068	.....	.....8,116	.....	.....8,116	(94,952)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	01/22/2020....	01/20/2022....	4,921	1,418,508	288.28.....	.....	.....31,885	.....	.....2,594	.....	.....2,594	(29,291)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	01/22/2020....	01/21/2022....	3,835	1,110,994	289.71.....	.....	.....22,932	.....	.....1,715	.....	.....1,715	(21,217)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	01/22/2020....	01/17/2023....	89,939	...25,780,066	286.64.....	.....	.....874,205	.....	.....128,515	.....	.....128,515	(745,690)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	01/22/2020....	01/18/2023....	43,016	...12,336,083	286.78.....	.....	.....415,963	.....	.....60,861	.....	.....60,861	(355,102)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	01/22/2020....	01/19/2023....	49,692	...14,221,885	286.2.....	.....	.....492,449	.....	.....73,842	.....	.....73,842	(418,607)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	01/22/2020....	01/20/2023....	53,978	...15,501,457	287.18.....	.....	.....513,872	.....	.....74,137	.....	.....74,137	(439,735)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	01/22/2020....	12/23/2021....	654	258,908	396.15.....	.....	.....6,640	.....	.....684	.....	.....684	(5,956)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	01/22/2020....	01/13/2023....	27,249	...10,898,206	399.95.....	.....	.....340,067	.....	.....51,701	.....	.....51,701	(288,366)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	01/22/2020....	01/17/2023....	20,515	...8,201,182	399.77.....	.....	.....257,870	.....	.....39,601	.....	.....39,601	(218,269)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/22/2020....	01/19/2023....	3,708	1,468,066	395.91.....	.....	.....52,395	.....	.....8,987	.....	.....8,987	(43,408)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/22/2020....	01/20/2023....	573	232,436	405.81.....	.....	.....5,974	.....	.....770	.....	.....770	(5,204)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/22/2020....	01/20/2023....	46,976	18,771,999	399.61.....	.....	.....594,714	.....	.....91,987	.....	.....91,987	(502,727)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/22/2020....	01/14/2022....	3,585	1,435,936	400.51.....	.....	.....31,048	.....	.....2,811	.....	.....2,811	(28,237)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/22/2020....	01/14/2022....	4,961	1,995,556	402.23.....	.....	.....39,988	.....	.....3,367	.....	.....3,367	(36,621)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/22/2020....	01/14/2022....	7,099	2,828,648	398.46.....	.....	.....66,943	.....	.....6,589	.....	.....6,589	(60,354)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/22/2020....	01/18/2022....	2,700	1,079,236	399.76.....	.....	.....24,162	.....	.....2,282	.....	.....2,282	(21,880)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/22/2020....	01/19/2022....	9,279	3,702,294	399.01.....	.....	.....85,735	.....	.....8,365	.....	.....8,365	(77,370)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/22/2020....	01/21/2022....	3,924	1,572,534	400.76.....	.....	.....33,824	.....	.....3,084	.....	.....3,084	(30,740)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/22/2020....	01/06/2023....	1,092	430,512	394.09.....	.....	.....16,190	.....	.....2,882	.....	.....2,882	(13,308)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/22/2020....	01/13/2023....	37,000	14,713,265	397.66.....	.....	.....495,055	.....	.....80,332	.....	.....80,332	(414,723)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	12/31/2020....	8,187	2,300,564	281.01.....	.....	.....48,138	.....	.....1,548	.....	.....1,548	(46,590)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	12/31/2020....	.....	.....	303.61.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/06/2021....	9,649	2,712,600	281.12.....	.....	.....56,931	.....	.....1,890	.....	.....1,890	(55,041)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/06/2021....	.....	.....	304.32.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/11/2021....	7,455	2,102,164	281.98.....	.....	.....41,077	.....	.....1,289	.....	.....1,289	(39,788)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/11/2021....	.....	.....	304.04.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/13/2021....	10,094	2,846,236	281.97.....	.....	.....56,022	.....	.....1,783	.....	.....1,783	(54,239)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/13/2021....	.....	.....	304.33.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/15/2021....	11,400	3,224,726	282.86.....	.....	.....59,168	.....	.....1,718	.....	.....1,718	(57,450)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/15/2021....	.....	.....	304.62.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/20/2021....	3,254	920,651	282.93.....	.....	.....16,791	.....	.....507	.....	.....507	(16,284)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/20/2021....	.....	.....	304.18.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/15/2021....	42,127	16,507,387	391.85.....	.....	....315,108	.....	....11,979	.....	....11,979	(303,129)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/15/2021....	.....	.....	422.81.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/15/2021....	9,992	3,918,553	392.18.....	.....	....74,338	.....	....2,717	.....	....2,717	(71,621)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/15/2021....	.....	.....	425.34.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/19/2021....	6,872	2,695,950	392.31.....	.....	....50,234	.....	....1,900	.....	....1,900	(48,334)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/19/2021....	.....	.....	423.2.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/20/2021....	1,132	444,067	392.33.....	.....	....8,229	.....	....314	.....	....314	(7,915)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/20/2021....	.....	.....	422.25.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/21/2021....	22,914	8,968,683	391.41.....	.....	....175,061	.....	....7,285	.....	....7,285	(167,776)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/21/2021....	.....	.....	421.16.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/22/2021....	35,660	13,936,978	390.83.....	.....	....285,636	.....	....12,398	.....	....12,398	(273,238)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/22/2021....	.....	.....	423.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/08/2021....	15,254	5,954,579	390.37.....	.....	....123,402	.....	....5,012	.....	....5,012	(118,390)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/08/2021....	.....	.....	422.84.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/11/2021....	6,309	2,464,284	390.6.....	.....	....50,850	.....	....2,064	.....	....2,064	(48,786)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/11/2021....	.....	.....	424.32.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/12/2021....	2,042	797,095	390.4.....	.....	....16,273	.....	....690	.....	....690	(15,583)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/12/2021....	.....	.....	420.23.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/13/2021....	13,092	5,118,595	390.97.....	.....	....100,809	.....	....4,122	.....	....4,122	(96,687)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/13/2021....	.....	.....	419.79.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/14/2021....	17,234	6,740,108	391.1.....	.....	....134,595	.....	....5,394	.....	....5,394	(129,201)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/14/2021....	.....	.....	423.06.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/15/2021....	24,772	9,689,384	391.15.....	.....	.....194,457	.....	.....7,773	.....	.....7,773	(186,684)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/15/2021....	.....	.....	424.07.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	12/18/2020....	760	293,975	386.57.....	.....	.....7,240	.....	.....352	.....	.....352	(6,888)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	12/18/2020....	.....	.....	417.5.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/07/2021....	261	101,497	389.43.....	.....	.....2,062	.....	.....95	.....	.....95	(1,967)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/07/2021....	.....	.....	414.02.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/08/2021....	26,039	10,171,203	390.61.....	.....	.....207,012	.....	.....8,270	.....	.....8,270	(198,742)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/08/2021....	.....	.....	422.14.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/30/2020....	01/21/2022....	6,381	1,832,630	287.21.....	.....	.....31,840	.....	.....3,819	.....	.....3,819	(28,021)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/30/2020....	01/26/2023....	36,217	10,286,038	284.01.....	.....	.....313,641	.....	.....64,838	.....	.....64,838	(248,803)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/30/2020....	01/27/2023....	26,631	7,500,035	281.63.....	.....	.....255,656	.....	.....57,445	.....	.....57,445	(198,211)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/30/2020....	01/25/2022....	7,341	2,113,667	287.94.....	.....	.....35,088	.....	.....4,093	.....	.....4,093	(30,995)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/30/2020....	01/26/2022....	6,559	1,880,602	286.72.....	.....	.....33,845	.....	.....4,216	.....	.....4,216	(29,629)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/30/2020....	01/27/2022....	797	223,978	280.91.....	.....	.....5,805	.....	.....962	.....	.....962	(4,843)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/30/2020....	01/28/2022....	10,044	2,855,477	284.29.....	.....	.....60,265	.....	.....8,500	.....	.....8,500	(51,765)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/30/2020....	01/28/2022....	15,502	4,421,738	285.23.....	.....	.....87,898	.....	.....11,838	.....	.....11,838	(76,060)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/30/2020....	01/23/2023....	106,839	30,434,021	284.86.....	.....	.....889,965	.....	.....177,995	.....	.....177,995	(711,970)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/30/2020....	01/24/2023....	33,557	9,555,794	284.76.....	.....	.....280,875	.....	.....56,440	.....	.....56,440	(224,435)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/30/2020....	01/25/2023....	22,859	6,512,369	284.89.....	.....	.....190,417	.....	.....38,106	.....	.....38,106	(152,311)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/30/2020....	12/16/2021....	966	381,924	395.51.....	.....	.....7,580	.....	.....1,042	.....	.....1,042	(6,538)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/30/2020....	01/28/2022....	5,656	2,223,012	393.05.....	.....	.....51,411	.....	.....8,347	.....	.....8,347	(43,064)	.....	.....	.....	.....	.....	03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/05/2020....	01/21/2021....	679	265,881	391.41.....	4,429	.....	.....215	.....	.....215	(4,214)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/05/2020....	01/21/2021....	.....	.....419.11.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/05/2020....	01/22/2021....	23,732	9,251,558	389.84.....	172,292	.....	.....9,398	.....	.....9,398	(162,894)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/05/2020....	01/22/2021....	.....	.....420.32.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/05/2020....	01/22/2021....	24,357	9,481,077	389.26.....	181,214	.....	.....10,398	.....	.....10,398	(170,816)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/05/2020....	01/22/2021....	.....	.....418.87.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	01/07/2022....	1,734	503,108	290.17.....	7,508	.....	.....697	.....	.....697	(6,811)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/03/2022....	3,896	1,093,523	280.71.....	30,502	.....	.....4,881	.....	.....4,881	(25,621)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/04/2022....	6,080	1,716,829	282.37.....	43,412	.....	.....6,433	.....	.....6,433	(36,979)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/04/2022....	5,263	1,493,258	283.74.....	34,787	.....	.....4,817	.....	.....4,817	(29,970)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/08/2022....	11,252	3,205,003	284.84.....	69,987	.....	.....9,252	.....	.....9,252	(60,735)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/09/2022....	4,164	1,187,594	285.21.....	25,358	.....	.....3,298	.....	.....3,298	(22,060)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	01/30/2023....	55,425	15,547,348	280.51.....	583,074	.....	.....130,667	.....	.....130,667	(452,407)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	01/31/2023....	23,825	6,688,336	280.73.....	248,493	.....	.....55,314	.....	.....55,314	(193,179)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/01/2023....	21,677	6,065,545	279.81.....	234,983	.....	.....53,987	.....	.....53,987	(180,996)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/02/2023....	36,029	10,087,726	279.99.....	388,031	.....	.....88,640	.....	.....88,640	(299,391)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/03/2023....	27,411	7,663,290	279.57.....	300,424	.....	.....69,662	.....	.....69,662	(230,762)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	01/14/2022....	1,025	294,936	287.72.....	5,228	.....	.....565	.....	.....565	(4,663)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/06/2023....	57,557	16,255,869	282.43.....	561,182	.....	.....118,328	.....	.....118,328	(442,854)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/07/2023....	18,942	5,340,869	281.96.....	188,472	.....	.....40,421	.....	.....40,421	(148,051)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/08/2023....	25,617	7,214,099	281.61.....	258,735	.....	.....56,215	.....	.....56,215	(202,520)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/09/2023....	30,113	8,513,204	282.71.....	290,890	.....	.....60,832	.....	.....60,832	(230,058)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	01/20/2022....	1,312	382,165	291.32.....	5,352	.....	.....482	.....	.....482	(4,870)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	01/25/2022....	2,236	651,674	291.5.....	9,054	.....	.....819	.....	.....819	(8,235)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	01/27/2022....	697	200,850	288.16.....	3,506	.....	.....381	.....	.....381	(3,125)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	01/28/2022....	734	210,323	286.61.....	4,065	.....	.....481	.....	.....481	(3,584)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	01/28/2022....	993	281,557	283.47.....	6,625	.....	.....918	.....	.....918	(5,707)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/01/2022....	10,952	3,083,966	281.58.....	81,486	.....	.....12,488	.....	.....12,488	(68,998)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/02/2022....	4,788	1,355,483	283.1.....	32,750	.....	.....4,667	.....	.....4,667	(28,083)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	01/14/2022....	494	199,106	403.22.....	3,427	.....	.....308	.....	.....308	(3,119)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/04/2022....	10,224	4,032,318	394.41.....	104,997	.....	.....13,860	.....	.....13,860	(91,137)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/04/2022....	6,070	2,400,659	395.48.....	59,731	.....	.....7,582	.....	.....7,582	(52,149)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/07/2022....	3,627	1,438,099	396.53.....	34,236	.....	.....4,212	.....	.....4,212	(30,024)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/08/2022....	9,381	3,718,062	396.34.....	89,401	.....	.....11,087	.....	.....11,087	(78,314)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/09/2022....	4,039	1,596,180	395.23.....	40,305	.....	.....5,212	.....	.....5,212	(35,093)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	01/06/2023....	586	229,185	390.86.....	8,960	.....	.....1,853	.....	.....1,853	(7,107)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	01/27/2023....	2,420	950,720	392.84.....	35,237	.....	.....7,048	.....	.....7,048	(28,189)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	01/30/2023....	36,176	14,158,575	391.38.....	549,876	.....	.....114,582	.....	.....114,582	(435,294)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	01/31/2023....	37,046	14,453,228	390.14.....	584,220	.....	.....125,627	.....	.....125,627	(458,593)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/01/2023....	6,440	2,494,150	387.27.....	110,259	.....	.....25,453	.....	.....25,453	(84,806)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	01/20/2022....	540	217,154	402.51.....	3,884	.....	.....365	.....	.....365	(3,519)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/02/2023....	7,969	3,079,630	386.46.....	139,614	.....	.....32,884	.....	.....32,884	(106,730)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/03/2023....	59,861	23,301,403	389.26.....	969,744	.....	.....213,534	.....	.....213,534	(756,210)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/03/2023....	40,310	15,906,978	394.62.....	558,691		107,358		107,358	(451,333)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/06/2023....	41,670	16,493,351	395.81.....	.....	.....557,543	.....	.....104,251	.....	.....104,251	(453,292)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/07/2023....	27,928	11,022,789	394.68.....	.....	.....386,809	.....	.....74,547	.....	.....74,547	(312,262)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/08/2023....	15,966	6,299,716	394.57.....	.....	.....222,087	.....	.....42,938	.....	.....42,938	(179,149)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/09/2023....	17,274	6,765,778	391.68.....	.....	.....261,697	.....	.....54,516	.....	.....54,516	(207,181)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/10/2020....	01/26/2022....	487	190,020	390.16.....	.....	.....5,864	.....	.....887	.....	.....887	(4,977)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/10/2020....	01/28/2022....	4,517	1,768,100	391.46.....	.....	.....51,806	.....	.....7,507	.....	.....7,507	(44,299)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/10/2020....	01/31/2022....	4,869	1,896,585	389.56.....	.....	.....60,126	.....	.....9,364	.....	.....9,364	(50,762)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/01/2022....	5,110	1,984,316	388.33.....	.....	.....66,173	.....	.....10,757	.....	.....10,757	(55,416)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/02/2022....	2,417	944,334	390.76.....	.....	.....28,565	.....	.....4,280	.....	.....4,280	(24,285)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/03/2022....	8,412	3,301,178	392.44.....	.....	.....93,288	.....	.....13,192	.....	.....13,192	(80,096)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/04/2022....	1,371	536,874	391.47.....	.....	.....15,813	.....	.....2,316	.....	.....2,316	(13,497)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/13/2020....	02/12/2021....	35,036	13,649,944	389.6.....	.....	.....298,855	.....	.....16,755	.....	.....16,755	(282,100)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/13/2020....	02/12/2021....	.....	.....	421.17.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/13/2020....	02/05/2021....	34,068	13,242,456	388.71.....	.....	.....302,521	.....	.....17,349	.....	.....17,349	(285,172)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/13/2020....	02/05/2021....	.....	.....	420.74.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/13/2020....	02/05/2021....	31,133	12,084,519	388.16.....	.....	.....282,063	.....	.....16,952	.....	.....16,952	(265,111)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/13/2020....	02/05/2021....	.....	.....	419.05.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/13/2020....	02/08/2021....	16,766	6,509,859	388.27.....	.....	.....153,915	.....	.....9,222	.....	.....9,222	(144,693)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/13/2020....	02/08/2021....	.....	.....	421.91.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/13/2020....	02/09/2021....	9,810	3,808,942	388.29.....	.....	.....90,248	.....	.....5,421	.....	.....5,421	(84,827)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/13/2020....	02/09/2021....	.....	.....	422.29.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....	
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/13/2020....	02/10/2021....	29,649	11,550,295	389.57.....	.....	.....249,050	.....	.....13,990	.....	.....13,990	(235,060)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/13/2020....	02/10/2021....	.....	.....	419.21.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/13/2020....	02/11/2021....	22,857	8,898,354	389.31.....	197,939	.....	.....11,260	.....	.....11,260	(186,679)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/13/2020....	02/11/2021....	.....	.....	421.27.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/13/2020....	01/29/2021....	638	245,901	385.37.....	6,553	.....	.....467	.....	.....467	(6,086)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/13/2020....	01/29/2021....	.....	.....	416.24.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/13/2020....	01/29/2021....	369	141,416	383.18.....	3,772	.....	.....339	.....	.....339	(3,433)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/13/2020....	01/29/2021....	.....	.....	406.24.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/13/2020....	02/05/2021....	30,878	11,956,074	387.2.....	294,888	.....	.....18,949	.....	.....18,949	(275,939)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/13/2020....	02/05/2021....	.....	.....	419.15.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPGFNF3BB653...	02/19/2020....	02/12/2021....	77,722,400	77,722,400	3,380.16.....	3,204,495	.....	.....88,815	.....	.....88,815	(3,115,680)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	02/19/2020....	02/12/2021....	55,609,466	55,609,466	3,380.16.....	2,436,807	.....	.....76,881	.....	.....76,881	(2,359,926)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/21/2020....	01/17/2023....	13,907	4,314,462	310.23.....	191,949	.....	.....65,566	.....	.....65,566	(126,382)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/21/2020....	02/07/2023....	12,609	3,984,810	316.03.....	140,871	.....	.....42,121	.....	.....42,121	(98,750)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/21/2020....	01/20/2023....	8,390	2,592,420	309.....	121,383	.....	.....42,474	.....	.....42,474	(78,910)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/21/2020....	01/27/2023....	8,175	2,555,631	312.63.....	103,595	.....	.....66,069	.....	.....66,069	(37,525)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/21/2020....	02/03/2023....	10,459	3,284,530	314.05.....	125,986	.....	.....39,213	.....	.....39,213	(86,772)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/21/2020....	12/30/2022....	8,876	2,680,701	302.01.....	162,766	.....	.....66,152	.....	.....66,152	(96,614)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/21/2020....	01/13/2022....	6,627	2,012,438	303.69.....	96,462	.....	.....31,712	.....	.....31,712	(64,750)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/21/2020....	02/18/2022....	7,921	2,542,277	320.95.....	51,770	.....	.....9,623	.....	.....9,623	(42,147)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/21/2020....	02/01/2023....	10,360	3,220,791	310.88.....	140,674	.....	.....47,217	.....	.....47,217	(93,457)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/21/2020....	01/23/2023....	13,478	4,236,621	314.33.....	159,534	.....	.....49,415	.....	.....49,415	(110,119)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/21/2020....	02/16/2023....	7,416	2,376,554	320.47.....	69,597	.....	.....18,419	.....	.....18,419	(51,178)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	01/09/2023....	11,821	3,609,399	305.35.....	.....	.....193,957	.....	.....73,769	.....	.....73,769	(120,188)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	02/07/2022....	5,641	1,773,320	314.36.....	.....	.....51,256	.....	.....12,128	.....	.....12,128	(39,127)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	02/13/2023....	12,477	3,968,021	318.02.....	.....	.....129,215	.....	.....37,108	.....	.....37,108	(92,107)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	02/17/2023....	13,764	4,411,282	320.49.....	.....	.....129,163	.....	.....34,634	.....	.....34,634	(94,529)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	01/21/2022....	6,704	2,099,825	313.23.....	.....	.....63,398	.....	.....15,261	.....	.....15,261	(48,138)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	01/13/2023....	11,629	3,525,396	303.16.....	.....	.....206,212	.....	.....81,906	.....	.....81,906	(124,306)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	02/10/2023....	8,219	2,618,539	318.59.....	.....	.....82,996	.....	.....23,258	.....	.....23,258	(59,738)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	01/04/2023....	8,203	2,481,408	302.51.....	.....	.....148,179	.....	.....59,452	.....	.....59,452	(88,727)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	01/30/2023....	6,880	2,152,552	312.89.....	.....	.....86,467	.....	.....27,732	.....	.....27,732	(58,734)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	01/27/2022....	6,262	1,975,886	315.55.....	.....	.....53,022	.....	.....11,934	.....	.....11,934	(41,088)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	12/28/2022....	7,255	2,198,332	303.....	.....	.....128,527	.....	.....51,040	.....	.....51,040	(77,487)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	02/14/2022....	5,990	1,907,606	318.48.....	.....	.....44,438	.....	.....8,933	.....	.....8,933	(35,504)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	02/01/2022....	6,807	2,114,595	310.65.....	.....	.....73,584	.....	.....19,554	.....	.....19,554	(54,030)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	01/27/2023....	13,839	4,289,333	309.95.....	.....	.....194,016	.....	.....33,147	.....	.....33,147	(160,869)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/21/2020....	02/04/2022....	424	168,682	397.61.....	.....	.....4,115	.....	.....449	.....	.....449	(3,666)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/21/2020....	02/18/2022....	10,784	4,293,537	398.13.....	.....	.....103,745	.....	.....11,407	.....	.....11,407	(92,338)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/21/2020....	01/27/2023....	445	174,641	392.68.....	.....	.....6,876	.....	.....1,307	.....	.....1,307	(5,569)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/21/2020....	02/10/2023....	67,909	26,921,693	396.44.....	.....	.....946,646	.....	.....164,901	.....	.....164,901	(781,745)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/21/2020....	02/10/2023....	24,929	9,948,673	399.08.....	.....	.....321,086	.....	.....52,050	.....	.....52,050	(269,036)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/21/2020....	02/13/2023....	57,299	22,722,045	396.55.....	.....	.....797,034	.....	.....138,877	.....	.....138,877	(658,157)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/21/2020....	02/14/2023....	41,025	16,315,403	397.69.....	.....	.....551,792	.....	.....93,342	.....	.....93,342	(458,450)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/21/2020....	02/15/2023....	10,043	3,957,013	394.02.....	.....	.....150,740	.....	.....28,110	.....	.....28,110	(122,630)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	01/29/2021....	17,065	4,733,608	277.39.....	79,693	.....	.....7,933	.....	.....7,933	(71,760)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	01/29/2021....	.....	.....	299.28.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/01/2021....	10,536	2,911,005	276.28.....	53,736	.....	.....6,006	.....	.....6,006	(47,730)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/01/2021....	.....	.....	298.04.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/03/2021....	7,603	2,095,439	275.6.....	40,905	.....	.....4,894	.....	.....4,894	(36,011)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/03/2021....	.....	.....	297.15.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/05/2021....	7,081	1,972,800	278.6.....	30,166	.....	.....2,799	.....	.....2,799	(27,367)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/05/2021....	.....	.....	299.91.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/10/2021....	8,559	2,382,691	278.38.....	37,489	.....	.....3,636	.....	.....3,636	(33,853)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/10/2021....	.....	.....	300.18.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/12/2021....	12,292	3,437,262	279.64.....	48,921	.....	.....4,269	.....	.....4,269	(44,652)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/12/2021....	.....	.....	301.98.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/17/2021....	14,782	4,134,330	279.68.....	58,982	.....	.....5,274	.....	.....5,274	(53,708)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC Spread Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/17/2021....	.....	.....	301.74.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/24/2021....	26,266	10,190,591	387.97.....	181,501	.....	.....16,485	.....	.....16,485	(165,016)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/24/2021....	.....	.....	417.15.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/16/2021....	8,062	3,144,323	390.01.....	50,308	.....	.....3,778	.....	.....3,778	(46,530)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/16/2021....	.....	.....	424.24.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/17/2021....	964	376,014	390.02.....	5,958	.....	.....453	.....	.....453	(5,505)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/17/2021....	.....	.....	421.63.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/18/2021....	24,571	9,577,351	389.79.....	151,355	.....	.....11,892	.....	.....11,892	(139,463)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/18/2021....			418.19.....												03.....

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SCHEDULE DB - PART A - SECTION 1

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

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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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/19/2021....	93,768	36,670,915	391.08.....	546,669	.....	.....39,132	.....	.....39,132	(507,537)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/19/2021....	.....	.....	422.3.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/22/2021....	16,435	6,426,836	391.05.....	97,623	.....	.....7,060	.....	.....7,060	(90,563)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/22/2021....	.....	.....	425.73.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/23/2021....	8,925	3,490,083	391.04.....	53,105	.....	.....3,865	.....	.....3,865	(49,240)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/23/2021....	.....	.....	425.41.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/04/2021....	1,656	638,158	385.44.....	12,931	.....	.....1,245	.....	.....1,245	(11,686)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/04/2021....	.....	.....	416.28.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/12/2021....	60,308	23,500,105	389.67.....	375,717	.....	.....28,525	.....	.....28,525	(347,192)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/12/2021....	.....	.....	419.75.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/12/2021....	12,876	5,020,426	389.9.....	80,734	.....	.....5,950	.....	.....5,950	(74,784)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/12/2021....	.....	.....	424.84.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/10/2022....	3,714	1,053,061	283.51.....	14,783	.....	.....3,540	.....	.....3,540	(11,243)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/24/2022....	2,067	589,068	285.02.....	7,564	.....	.....1,742	.....	.....1,742	(5,822)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/25/2022....	4,940	1,387,261	280.83.....	23,860	.....	.....6,433	.....	.....6,433	(17,427)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/25/2022....	5,713	1,597,245	279.59.....	29,821	.....	.....8,410	.....	.....8,410	(21,411)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/10/2023....	22,043	6,167,964	279.81.....	167,089	.....	.....55,497	.....	.....55,497	(111,592)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/13/2023....	22,664	6,409,269	282.8.....	149,580	.....	.....45,713	.....	.....45,713	(103,867)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/14/2023....	16,793	4,784,144	284.89.....	100,254	.....	.....28,829	.....	.....28,829	(71,425)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/15/2023....	8,294	2,345,222	282.75.....	54,991	.....	.....16,839	.....	.....16,839	(38,152)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/16/2023....	25,642	7,291,673	284.36.....	157,444	.....	.....46,021	.....	.....46,021	(111,423)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/17/2023....	15,640	4,409,608	281.95.....	107,914		33,836		33,836	(74,078)						03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/17/2023....	1,190	341,514	287.09.....	.....	.....6,400	.....	.....1,721	.....	.....1,721	(4,679)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/11/2022....	7,549	2,130,889	282.29.....	.....	.....32,610	.....	.....8,196	.....	.....8,196	(24,414)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/21/2023....	27,941	7,945,172	284.36.....	.....	.....172,114	.....	.....50,502	.....	.....50,502	(121,612)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/22/2023....	6,752	1,913,225	283.34.....	.....	.....43,688	.....	.....13,225	.....	.....13,225	(30,463)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/23/2023....	8,105	2,310,129	285.04.....	.....	.....48,384	.....	.....13,930	.....	.....13,930	(34,454)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/24/2023....	7,521	2,113,161	280.97.....	.....	.....54,527	.....	.....17,670	.....	.....17,670	(36,857)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/11/2022....	5,022	1,426,151	283.97.....	.....	.....19,436	.....	.....4,571	.....	.....4,571	(14,865)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/16/2022....	11,660	3,326,950	285.34.....	.....	.....41,275	.....	.....9,288	.....	.....9,288	(31,987)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/17/2022....	9,437	2,676,114	283.59.....	.....	.....37,746	.....	.....9,083	.....	.....9,083	(28,663)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/18/2022....	2,709	769,331	284.04.....	.....	.....10,509	.....	.....2,493	.....	.....2,493	(8,016)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/18/2022....	4,508	1,302,499	288.93.....	.....	.....12,487	.....	.....2,427	.....	.....2,427	(10,060)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/22/2022....	6,175	1,765,171	285.84.....	.....	.....21,305	.....	.....4,740	.....	.....4,740	(16,565)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/23/2022....	2,653	764,607	288.16.....	.....	.....7,801	.....	.....1,583	.....	.....1,583	(6,218)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/08/2022....	767	304,541	397.2.....	.....	.....4,393	.....	.....848	.....	.....848	(3,545)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/13/2023....	553	216,714	392.2.....	.....	.....5,968	.....	.....1,704	.....	.....1,704	(4,264)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/17/2023....	32,071	12,734,519	397.07.....	.....	.....295,697	.....	.....75,916	.....	.....75,916	(219,781)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/21/2023....	49,979	19,794,104	396.05.....	.....	.....477,797	.....	.....126,013	.....	.....126,013	(351,784)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/22/2023....	14,159	5,607,034	396.01.....	.....	.....135,642	.....	.....35,829	.....	.....35,829	(99,813)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/23/2023....	10,218	4,041,604	395.54.....	.....	.....99,523	.....	.....26,580	.....	.....26,580	(72,943)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/24/2023....	70,094	27,671,087	394.77.....	.....	.....700,942	.....	.....190,538	.....	.....190,538	(510,404)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/24/2023....	21,426	8,339,186	389.2.....	.....	.....256,689	.....	.....78,589	.....	.....78,589	(178,100)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/24/2023....	18,167	7,102,502	390.95.....		205,835		60,750		60,750	(145,085)						03.....

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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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/18/2022....	2,766	1,094,404	395.6.....	.....	.....17,346	.....	.....3,555	.....	.....3,555	(13,791)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/18/2022....	4,225	1,676,992	396.91.....	.....	.....24,928	.....	.....4,912	.....	.....4,912	(20,016)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/22/2022....	6,139	2,436,203	396.85.....	.....	.....36,403	.....	.....7,249	.....	.....7,249	(29,154)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/23/2022....	5,825	2,322,379	398.68.....	.....	.....31,747	.....	.....5,988	.....	.....5,988	(25,759)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/24/2022....	3,199	1,272,471	397.81.....	.....	.....18,201	.....	.....3,528	.....	.....3,528	(14,673)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/25/2022....	6,517	2,564,835	393.58.....	.....	.....45,095	.....	.....9,914	.....	.....9,914	(35,181)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/25/2022....	9,781	3,789,027	387.39.....	.....	.....88,713	.....	.....23,111	.....	.....23,111	(65,602)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/10/2023....	1,368	544,888	398.22.....	.....	.....12,068	.....	.....3,002	.....	.....3,002	(9,066)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/05/2020....	02/25/2022....	3,527	1,340,942	380.23.....	.....	.....39,005	.....	.....13,332	.....	.....13,332	(25,673)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/05/2020....	03/01/2023....	12,699	4,782,177	376.59.....	.....	.....209,654	.....	.....86,981	.....	.....86,981	(122,673)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/05/2020....	03/02/2023....	69,514	26,628,762	383.07.....	.....	.....945,392	.....	.....350,237	.....	.....350,237	(595,155)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/05/2020....	03/03/2023....	47,392	18,190,028	383.82.....	.....	.....630,315	.....	.....230,332	.....	.....230,332	(399,983)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/05/2020....	03/03/2023....	13,065	5,049,554	386.49.....	.....	.....159,787	.....	.....55,542	.....	.....55,542	(104,245)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/05/2020....	02/28/2022....	7,635	2,913,375	381.57.....	.....	.....80,094	.....	.....26,647	.....	.....26,647	(53,447)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/05/2020....	03/01/2022....	7,041	2,673,894	379.76.....	.....	.....79,563	.....	.....27,576	.....	.....27,576	(51,987)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/05/2020....	03/02/2022....	6,047	2,333,549	385.9.....	.....	.....53,093	.....	.....15,960	.....	.....15,960	(37,133)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/05/2020....	03/03/2022....	4,172	1,619,891	388.3.....	.....	.....33,040	.....	.....9,372	.....	.....9,372	(23,668)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/05/2020....	03/04/2022....	2,792	1,061,615	380.18.....	.....	.....31,107	.....	.....10,703	.....	.....10,703	(20,404)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/05/2020....	02/14/2023....	1,154	461,524	399.91.....	.....	.....8,863	.....	.....2,311	.....	.....2,311	(6,552)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/05/2020....	02/27/2023....	66,972	25,522,504	381.09.....	.....	.....965,742	.....	.....370,548	.....	.....370,548	(595,194)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/05/2020....	02/28/2023....	37,708	14,350,145	380.56.....	.....	.....552,799	.....	.....214,208	.....	.....214,208	(338,591)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/05/2020....	03/04/2021....	21,744	8,200,168	377.13.....		181,342		44,751		44,751	(136,591)						03.....

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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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2020....	03/04/2021....	.....	.....	406.45.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2020....	02/26/2021....	33,288	12,725,363	382.28.....	209,049	.....	.....40,023	.....	.....40,023	(169,026)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2020....	02/26/2021....	.....	.....	412.39.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2020....	02/26/2021....	47,694	17,921,573	375.76.....	424,955	.....	.....109,588	.....	.....109,588	(315,367)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2020....	02/26/2021....	.....	.....	405.38.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2020....	02/26/2021....	36,217	13,531,530	373.62.....	362,536	.....	.....101,763	.....	.....101,763	(260,773)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2020....	02/26/2021....	.....	.....	404.87.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2020....	03/01/2021....	12,778	4,776,530	373.82.....	130,587	.....	.....36,022	.....	.....36,022	(94,565)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2020....	03/01/2021....	.....	.....	409.98.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2020....	03/02/2021....	32,883	12,396,354	376.98.....	275,562	.....	.....68,177	.....	.....68,177	(207,385)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2020....	03/02/2021....	.....	.....	406.27.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2020....	03/03/2021....	17,204	6,488,926	377.18.....	141,243	.....	.....34,922	.....	.....34,922	(106,321)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2020....	03/03/2021....	.....	.....	405.23.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2020....	02/05/2021....	1,342	520,944	388.26.....	5,608	.....	.....723	.....	.....723	(4,885)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2020....	02/05/2021....	.....	.....	421.37.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2020....	02/12/2021....	477	185,956	389.73.....	1,823	.....	.....224	.....	.....224	(1,599)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2020....	02/12/2021....	.....	.....	420.91.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2020....	02/25/2021....	25,842	9,911,684	383.55.....	149,625	.....	.....26,937	.....	.....26,937	(122,688)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/05/2020....	02/25/2021....	.....	.....	413.11.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/16/2020....	02/16/2022....	566	225,736	399.18.....	1,069	.....	.....548	.....	.....548	(521)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/11/2022....	5,001	1,851,550	370.23.....	44,510	.....	.....34,454	.....	.....34,454	(10,056)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/14/2022....	4,350	1,614,990	371.28.....	37,017	.....	.....28,393	.....	.....28,393	(8,624)	.....	.....	.....	.....	.....	03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/25/2020....	03/03/2023....	6,188	1,929,943	311.91.....	.....	.....41,528	.....	.....27,345	.....	.....27,345	(14,183)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/25/2020....	03/23/2023....	12,727	3,843,536	302.01.....	.....	.....135,163	.....	.....99,503	.....	.....99,503	(35,660)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/25/2020....	03/17/2023....	10,150	3,102,900	305.69.....	.....	.....91,658	.....	.....65,082	.....	.....65,082	(26,576)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/25/2020....	02/27/2023....	13,917	4,269,099	306.76.....	.....	.....118,167	.....	.....82,903	.....	.....82,903	(35,265)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/25/2020....	03/06/2023....	7,413	2,276,462	307.1.....	.....	.....62,323	.....	.....43,288	.....	.....43,288	(19,036)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/25/2020....	03/09/2023....	13,860	4,227,967	305.04.....	.....	.....127,992	.....	.....91,155	.....	.....91,155	(36,837)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/25/2020....	02/25/2022....	6,772	2,083,483	307.65.....	.....	.....37,387	.....	.....25,888	.....	.....25,888	(11,500)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/25/2020....	03/14/2023....	7,474	2,266,388	303.24.....	.....	.....74,883	.....	.....54,492	.....	.....54,492	(20,391)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/25/2020....	03/02/2022....	7,149	2,179,510	304.85.....	.....	.....46,772	.....	.....33,680	.....	.....33,680	(13,092)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/25/2020....	03/10/2023....	11,518	3,534,865	306.9.....	.....	.....98,030	.....	.....68,614	.....	.....68,614	(29,416)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/25/2020....	02/16/2023....	13,053	4,119,515	315.61.....	.....	.....72,035	.....	.....44,610	.....	.....44,610	(27,425)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/25/2020....	03/07/2022....	7,445	2,301,008	309.07.....	.....	.....38,281	.....	.....25,787	.....	.....25,787	(12,494)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/25/2020....	03/10/2023....	7,463	2,291,675	307.06.....	.....	.....63,066	.....	.....44,062	.....	.....44,062	(19,004)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/25/2020....	02/24/2023....	13,851	4,369,040	315.44.....	.....	.....77,760	.....	.....48,674	.....	.....48,674	(29,086)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/25/2020....	03/17/2023....	6,448	1,919,169	297.63.....	.....	.....81,584	.....	.....62,449	.....	.....62,449	(19,134)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/25/2020....	02/24/2022....	8,667	2,749,201	317.2.....	.....	.....25,951	.....	.....15,059	.....	.....15,059	(10,892)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/25/2020....	02/21/2023....	7,617	2,411,587	316.61.....	.....	.....40,198	.....	.....24,959	.....	.....24,959	(15,239)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/25/2020....	03/18/2022....	7,042	2,126,827	302.04.....	.....	.....54,801	.....	.....40,937	.....	.....40,937	(13,864)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/25/2020....	03/03/2023....	9,802	3,006,454	306.73.....	.....	.....83,585	.....	.....58,562	.....	.....58,562	(25,022)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/25/2020....	02/17/2023....	11,001	3,506,843	318.77.....	.....	.....51,754	.....	.....31,023	.....	.....31,023	(20,731)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/25/2020....	03/03/2023....	16,690	5,141,185	308.04.....	.....	.....134,143	.....	.....92,583	.....	.....92,583	(41,560)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/25/2020....	03/20/2023....	13,280	4,044,036	304.51.....	.....	.....126,538	.....	.....90,118	.....	.....90,118	(36,420)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/25/2020....	02/10/2023....	7,971	2,497,627	313.34.....	.....	.....48,915	.....	.....31,661	.....	.....31,661	(17,255)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/25/2020....	02/17/2022....	9,581	3,036,203	316.9.....	.....	.....28,876	.....	.....16,697	.....	.....16,697	(12,179)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/25/2020....	03/16/2023....	9,392	2,844,919	302.92.....	.....	.....95,524	.....	.....69,886	.....	.....69,886	(25,638)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/25/2020....	03/24/2022....	5,912	1,791,883	303.09.....	.....	.....43,752	.....	.....32,547	.....	.....32,547	(11,205)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/25/2020....	03/02/2023....	9,707	2,964,881	305.45.....	.....	.....87,560	.....	.....62,405	.....	.....62,405	(25,154)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/25/2020....	02/06/2023....	15,186	4,708,416	310.04.....	.....	.....108,830	.....	.....73,011	.....	.....73,011	(35,818)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/25/2020....	03/24/2023....	9,164	2,787,044	304.13.....	.....	.....89,018	.....	.....64,101	.....	.....64,101	(24,918)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/25/2020....	03/22/2022....	3,557	1,286,188	361.63.....	.....	.....38,092	.....	.....38,134	.....	.....38,134	42	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/25/2020....	03/23/2022....	6,620	2,414,688	364.73.....	.....	.....62,166	.....	.....61,199	.....	.....61,199	(967)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/25/2020....	03/24/2022....	1,458	529,286	362.94.....	.....	.....14,817	.....	.....14,715	.....	.....14,715	(102)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/25/2020....	03/08/2023....	606	229,295	378.58.....	.....	......4,809	.....	......3,804	.....	......3,804	(1,005)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/25/2020....	03/13/2023....	1,967	731,339	371.77.....	.....	.....19,987	.....	.....16,846	.....	.....16,846	(3,141)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/25/2020....	03/16/2023....	64,231	23,561,781	366.83.....	.....	.....773,981	.....	.....678,020	.....	.....678,020	(95,961)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/25/2020....	03/17/2023....	73,594	27,001,741	366.9.....	.....	.....885,339	.....	.....775,062	.....	.....775,062	(110,277)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/25/2020....	03/17/2023....	49,649	18,105,439	364.67.....	.....	.....642,456	.....	.....571,956	.....	.....571,956	(70,500)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/25/2020....	03/20/2023....	81,981	29,750,785	362.9.....	.....	.....1,124,775	.....	.....1,013,794	.....	.....1,013,794	(110,981)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/25/2020....	03/21/2023....	20,781	7,547,608	363.2.....	.....	.....282,412	.....	.....254,120	.....	.....254,120	(28,292)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/25/2020....	03/03/2022....	1,503	580,208	385.92.....	.....	......4,781	.....	......3,970	.....	......3,970	(811)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/25/2020....	03/22/2023....	34,741	12,563,887	361.64.....	.....	.....496,802	.....	.....451,358	.....	.....451,358	(45,444)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/25/2020....	03/23/2023....	78,751	28,709,366	364.56.....	.....	.....1,026,122	.....	.....913,843	.....	.....913,843	(112,279)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/25/2020....	03/24/2023....	45,630	16,698,663	365.96.....	.....	.....568,547	.....	.....501,019	.....	.....501,019	(67,528)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options...	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/25/2020....	03/04/2022....	591	225,877	382.22.....	.....	......2,311	.....	......1,992	.....	......1,992	(319)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.203

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Cost	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020....	03/18/2021....	25,969	9,290,816	357.76.....	.....	.....257,876	.....	.....232,104	.....	.....232,104	(25,772)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020....	03/18/2021....	.....	.....	385.97.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020....	03/19/2021....	28,106	10,053,779	357.71.....	.....	.....285,556	.....	.....257,462	.....	.....257,462	(28,094)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020....	03/19/2021....	.....	.....	388.05.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020....	03/19/2021....	23,190	8,291,602	357.55.....	.....	.....232,364	.....	.....209,140	.....	.....209,140	(23,224)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020....	03/19/2021....	.....	.....	385.47.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020....	02/12/2021....	375	146,203	389.51.....	.....	.....349	.....	.....182	.....	.....182	(167)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020....	02/12/2021....	.....	.....	421.07.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020....	03/03/2021....	1,746	658,905	377.3.....	.....	.....4,995	.....	.....3,499	.....	.....3,499	(1,496)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020....	03/03/2021....	.....	.....	405.05.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020....	03/12/2021....	3,219	1,181,586	367.04.....	.....	.....18,156	.....	.....14,631	.....	.....14,631	(3,525)	.....	.....	.....	.....	.....	03.....
Morgan MOZAIC2 Spread Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020....	03/12/2021....	.....	.....	389.15.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2020....	02/28/2022....	6,480	1,789,801	276.22.....	.....	.....20,087	.....	.....13,217	.....	.....13,217	(6,870)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/15/2022....	3,644	960,480	263.58.....	.....	.....26,637	.....	.....21,294	.....	.....21,294	(5,343)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/16/2022....	5,909	1,543,175	261.15.....	.....	.....49,814	.....	.....40,935	.....	.....40,935	(8,879)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/18/2022....	8,364	2,178,942	260.51.....	.....	.....73,186	.....	.....60,580	.....	.....60,580	(12,606)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/21/2022....	14,733	3,845,063	260.98.....	.....	.....125,821	.....	.....103,616	.....	.....103,616	(22,205)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/23/2022....	6,276	1,642,141	261.67.....	.....	.....51,586	.....	.....42,179	.....	.....42,179	(9,407)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/24/2022....	2,896	772,239	266.67.....	.....	.....17,723	.....	.....13,595	.....	.....13,595	(4,128)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/28/2022....	10,294	2,752,279	267.38.....	.....	.....60,423	.....	.....45,975	.....	.....45,975	(14,448)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/29/2022....	4,545	1,212,866	266.88.....	.....	.....27,540	.....	.....21,107	.....	.....21,107	(6,433)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2020....	02/27/2023....	14,066	3,828,124	272.15.....	.....	.....92,556	.....	.....61,530	.....	.....61,530	(31,026)	.....	.....	.....	.....	.....	03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2020....	02/28/2023....	8,894	2,426,102	272.79.....	.....	.....56,742	.....	.....37,325	.....	.....37,325	(19,417)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/01/2022....	5,959	1,646,937	276.36.....	.....	.....18,355	.....	.....12,022	.....	.....12,022	(6,333)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/02/2023....	7,380	2,003,579	271.48.....	.....	.....50,333	.....	.....33,812	.....	.....33,812	(16,521)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/03/2023....	7,403	2,015,885	272.29.....	.....	.....48,567	.....	.....32,196	.....	.....32,196	(16,371)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/06/2023....	8,485	2,298,211	270.85.....	.....	.....59,821	.....	.....40,620	.....	.....40,620	(19,201)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/08/2023....	5,958	1,625,979	272.9.....	.....	.....38,073	.....	.....24,996	.....	.....24,996	(13,077)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/10/2023....	5,463	1,476,566	270.27.....	.....	.....39,773	.....	.....27,225	.....	.....27,225	(12,548)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/13/2023....	8,140	2,111,378	259.39.....	.....	.....96,782	.....	.....76,627	.....	.....76,627	(20,155)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/16/2023....	10,135	2,622,358	258.74.....	.....	.....124,054	.....	.....98,865	.....	.....98,865	(25,189)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/20/2023....	11,544	2,985,007	258.57.....	.....	.....142,457	.....	.....113,805	.....	.....113,805	(28,652)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/23/2023....	8,486	2,187,081	257.73.....	.....	.....108,620	.....	.....87,477	.....	.....87,477	(21,143)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/24/2023....	4,545	1,179,146	259.43.....	.....	.....54,269	.....	.....42,897	.....	.....42,897	(11,372)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/02/2022....	3,549	970,676	273.49.....	.....	.....13,452	.....	.....9,286	.....	.....9,286	(4,166)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/28/2023....	9,215	2,441,791	264.97.....	.....	.....86,716	.....	.....64,116	.....	.....64,116	(22,600)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/29/2023....	2,444	644,362	263.63.....	.....	.....24,417	.....	.....18,372	.....	.....18,372	(6,045)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/04/2022....	5,480	1,509,094	275.37.....	.....	.....18,249	.....	.....12,167	.....	.....12,167	(6,082)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/07/2022....	5,614	1,542,695	274.81.....	.....	.....19,479	.....	.....13,173	.....	.....13,173	(6,306)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/08/2022....	3,891	1,064,399	273.55.....	.....	.....14,825	.....	.....10,223	.....	.....10,223	(4,602)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/10/2022....	5,230	1,426,603	272.76.....	.....	.....21,130	.....	.....14,759	.....	.....14,759	(6,371)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/11/2022....	7,276	1,984,221	272.72.....	.....	.....29,539	.....	.....20,631	.....	.....20,631	(8,908)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC Call Options.....	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/14/2022....	6,677	1,756,552	263.09.....	.....	.....50,208	.....	.....40,366	.....	.....40,366	(9,842)	.....	.....	.....	.....	.....	03.....
JPMorgan MOZAIC2 Call Options..	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/31/2020....	03/23/2022....	440	158,969	361.49.....	.....	.....5,880	.....	.....4,749	.....	.....4,749	(1,131)	.....	.....	.....	.....	.....	03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Cod e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0219999999. Total-Purchased Options-Hedging Other.....										..712,642,571	...94,565,285	0	437,996,574	XXX	437,996,574	(878,288,598)	0	0	0	0	XXX	XXX
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants.....										..712,642,571	...94,565,285	0	437,996,574	XXX	437,996,574	(878,288,598)	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options.....										..712,642,571	...94,565,285	0	437,996,574	XXX	437,996,574	(878,288,598)	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
QE06.207	Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	Foreign Current cy	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	01/28/2016....	04/27/2026....		...28,784,000	3.37 USD (2.93 GBP)				70,100		5,062,251		1,674,000			354,777		100 / QL.....
	Pay Floating EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	Foreign Current cy	Barclays Bank PLC G5GSEF7VJP57OUK5573.....	02/22/2018....	06/17/2028....		...22,184,100	4.2 USD (EUR006M)			217,277	2,328,300		...7,077,933		327,600			317,999		100 / QL.....
	Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	Foreign Current cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	03/11/2020....	12/31/2038....		4,342,415	3.69 USD (2.3 EUR)			439	95,480		197,086		95,480			94,052		100 / QL.....
	Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	Foreign Current cy	Barclays Bank PLC G5GSEF7VJP57OUK5573.....	06/08/2017....	09/13/2027....		...34,782,000	3.99 USD (1.96 EUR)			177,811	585,900		...2,984,899		564,200			474,922		100 / QL.....
	Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	Foreign Current cy	Bank of America NA B4TYDEB6GKMZO031MB27..	05/15/2019....	05/31/2031....		2,242,800	4.05 USD (1.74 EUR)			13,183	36,600		341,979		36,400			37,483		100 / QL.....
	Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	Foreign Current cy	Bank of America NA B4TYDEB6GKMZO031MB27..	05/15/2019....	05/31/2031....		8,971,200	4.05 USD (1.74 EUR)			52,731	146,400		...1,367,918		145,600			149,933		100 / QL.....
	Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	Foreign Current cy	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	06/14/2018....	06/29/2030....		...10,503,900	5.31 USD (2.78 EUR)			70,439	576,000		...2,193,070		163,800			168,161		100 / QL.....
	Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	Foreign Current cy	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	06/14/2018....	06/29/2030....		...10,503,900	5.31 USD (2.78 EUR)			70,439	576,000		...2,193,070		163,800			168,161		100 / QL.....
	Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	Foreign Current cy	Barclays Bank PLC G5GSEF7VJP57OUK5573.....	10/31/2018....	01/31/2029....		...20,496,000	4.48 USD (2.87 GBP)			87,515	624,000		...3,212,519		...1,339,200			304,761		100 / QL.....
	Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	Foreign Current cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	11/26/2018....	12/05/2036....		7,932,400	5.64 USD (3.11 EUR)			52,037	210,700		...1,725,257		127,400			162,048		100 / QL.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32WEFA76..	11/26/2018....	12/05/2036....		7,948,248	5.64 USD (3.11 EUR)			52,141	211,121		1,728,704		127,655			162,372		100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32WEFA76..	09/27/2016....	11/15/2026....		16,218,250	3.14 USD (1.2 EUR)			79,450	223,300		1,142,700		263,900			208,802		100 / QL.....
Pay Fixed JPY Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32WEFA76..	05/02/2017....	05/11/2027....		29,946,524	3.36 USD (0.3 JPY)			227,690	(1,297,664)		2,108,228		(307,810)			399,398		100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	HSBC Bank USA NA 1E8VN30JCEQV1H4R804....	06/04/2015....	06/25/2027....		12,400,300	4.52 USD (2.77 EUR)			56,249	266,200		849,816		200,200			166,810		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/02/2017....	06/26/2029....		45,052,000	3.99 USD (2.8 GBP)			146,532	1,582,000		5,831,982		2,929,500			684,873		100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32WEFA76..	03/25/2020....	02/12/2030....		8,640,000	4.12 USD (3.13 EUR)				(184,800)		(171,354)		(184,800)			135,766		100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32WEFA76..	03/25/2020....	02/12/2030....		10,800,000	4.12 USD (3.13 EUR)				(231,000)		(214,193)		(231,000)			169,707		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	01/25/2018....	03/14/2033....		14,294,000	4.45 USD (3.02 GBP)			74,835	1,874,000		4,460,651		837,000			257,308		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	01/25/2018....	03/14/2033....		11,435,200	4.45 USD (3.02 GBP)			59,868	1,499,200		3,568,521		669,600			205,847		100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	HSBC Bank USA NA 1E8VN30JCEQV1H4R804....	06/04/2015....	06/25/2025....		12,400,300	4.41 USD (2.62 EUR)			57,229	266,200		733,150		200,200			141,906		100 / QL.....
Pay Fixed AUD Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27..	05/30/2019....	08/28/2029....		20,724,000	3.54 USD (3.38 AUD)			36,484	2,331,000		3,878,013		2,670,000			317,971		100 / QL.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed AUD Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27..	05/30/2019....	08/28/2029....		13,816,000	3.54 USD (3.38 AUD)			24,323	1,554,000		2,585,342		1,780,000			211,980		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/25/2015....	09/23/2025....		15,750,000	3.89 USD (3.43 GBP)			68,048	3,330,000		4,159,854		837,000			184,432		100 / QL.....
Pay Fixed JPY Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	03/09/2017....	03/15/2027....		15,672,616	3.81 USD (0.49 JPY)			128,374	(1,065,341)		910,772		(164,898)			206,720		100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP57OUK5573.....	09/23/2019....	12/31/2038....		9,575,516	4.61 USD (2.3 EUR)			54,641	(38,347)		1,009,081		158,619			207,396		100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP57OUK5573.....	09/23/2019....	12/31/2038....		6,383,678	4.61 USD (2.3 EUR)			36,427	(25,565)		672,721		105,746			138,264		100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP57OUK5573.....	09/23/2019....	12/31/2038....		2,627,947	4.61 USD (2.3 EUR)			14,996	(10,524)		276,937		43,532			56,919		100 / QL.....
Pay Fixed JPY Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	08/01/2019....	08/22/2029....		14,794,267	2.95 USD (0.28 JPY)			99,453	(83,918)		1,570,422		(146,576)			226,792		100 / QL.....
Pay Fixed JPY Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	08/01/2019....	08/22/2029....		5,547,850	2.95 USD (0.28 JPY)			37,295	(31,469)		588,908		(54,966)			85,047		100 / QL.....
Pay Fixed JPY Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	08/01/2019....	08/22/2029....		29,588,534	2.95 USD (0.28 JPY)			198,907	(167,835)		3,140,844		(293,153)			453,584		100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/02/2019....	09/30/2031....		6,567,000	3.44 USD (1.38 EUR)			34,058	(51,600)		682,959		109,200			111,382		100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/02/2019....	09/30/2031....		7,661,500	3.44 USD (1.38 EUR)			39,734	(60,200)		796,786		127,400			129,946		100 / QL.....

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NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/02/2019....	09/30/2031....		3,283,500	3.44 USD (1.38 EUR)			17,029	(25,800)		341,480		54,600			55,691		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	06/27/2018....	09/27/2030....		11,844,000	4.19 USD (2.74 GBP)			59,569	666,000		2,260,535		753,300			191,882		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	10/18/2017....	12/31/2042....		20,000,041	4.42 USD (3.12 GBP)			73,582	1,111,705		4,053,379		1,272,910			477,150		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	10/18/2017....	12/31/2042....		14,192,559	4.42 USD (3.12 GBP)			52,216	788,895		2,876,385		903,290			338,598		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	07/21/2016....	09/14/2031....		17,141,800	3.46 USD (2.54 GBP)			52,152	995,800		2,458,098		1,088,100			290,186		100 / QL.....
Pay Fixed JPY Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	03/09/2017....	03/15/2029....		15,672,616	3.91 USD (0.58 JPY)			128,684	(1,065,341)		1,379,210		(164,898)			234,588		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	03/08/2016....	06/06/2026....		48,178,000	3.66 USD (3.05 GBP)			124,868	5,950,000		8,286,236		2,845,800			599,148		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	06/27/2018....	09/27/2030....		11,844,000	4.19 USD (2.74 GBP)			59,569	666,000		2,260,535		753,300			191,882		100 / QL.....
Pay Fixed AUD Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/13/2019....	07/16/2029....		2,748,800	3.9 USD (3.79 AUD)			3,644	296,400		495,188		356,000			41,910		100 / QL.....
Pay Fixed AUD Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/13/2019....	07/16/2029....		8,246,400	3.9 USD (3.79 AUD)			10,932	889,200		1,485,565		1,068,000			125,731		100 / QL.....
Pay Fixed AUD Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/13/2019....	07/16/2029....		14,087,600	3.9 USD (3.79 AUD)			18,675	1,519,050		2,537,840		1,824,500			214,791		100 / QL.....

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NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed AUD Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/13/2019....	07/16/2029....		4,123,200	3.9 USD (3.79 AUD)			5,466	444,600		742,782		534,000			62,866		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	11/16/2018....	01/09/2034....		23,122,800	4.56 USD (3.01 GBP)			98,495	766,800		4,764,071		1,506,600			429,274		100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP57OUK5573.....	08/22/2017....	09/07/2027....		23,516,000	3.97 USD (2.02 EUR)			119,377	1,454,000		3,136,169		364,000			320,739		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	02/26/2019....	09/16/2031....		10,520,800	4.19 USD (2.94 GBP)			44,640	584,800		1,880,396		669,600			178,144		100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Bank of America NA B4TYDEB6GKMZ0031MB27..	05/15/2019....	05/31/2029....		7,849,800	3.94 USD (1.55 EUR)			47,569	128,100		1,057,914		127,400			118,871		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	11/01/2016....	02/20/2027....		10,994,400	3.22 USD (2.52 GBP)			19,390	(183,600)		195,234		753,300			144,357		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP57OUK5573.....	10/31/2018....	01/31/2026....		12,810,000	4.34 USD (2.68 GBP)			56,213	390,000		1,569,256		837,000			154,798		100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	03/22/2019....	04/05/2033....		13,084,800	4.73 USD (2.42 EUR)			74,605	288,840		2,329,488		211,120			236,088		100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	03/22/2019....	04/05/2033....		13,084,800	4.73 USD (2.42 EUR)			74,605	288,840		2,329,488		211,120			236,088		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	08/07/2018....	11/07/2028....		16,828,500	4.19 USD (2.72 GBP)			70,978	682,500		2,597,739		1,088,100			246,911		100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Societe General SA O2RNE8IBXP4R0TD8PU41....	03/06/2018....	03/31/2036....		8,680,000	4.69 USD (2.47 EUR)			54,165	958,300		2,102,033		127,400			173,659		100 / QL.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Societe General SA O2RNE8IBXP4R0TD8PU41....	03/06/2018....	03/31/2036....		12,400,000	4.69 USD (2.47 EUR)			77,379	1,369,000		3,002,905		182,000			248,085		100 / QL.....
Pay Floating GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP57OUK5573....	02/22/2018....	06/17/2030....		9,753,800	4.28 USD (BP0006M)			63,144	1,059,800		3,487,833		585,900			155,902		100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	05/24/2017....	08/17/2027....		3,355,500	3.75 USD (1.77 EUR)			17,688	46,200		262,649		54,600			45,589		100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	05/24/2017....	08/17/2027....		32,436,500	3.75 USD (1.77 EUR)			170,985	446,600		2,538,937		527,800			440,694		100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	02/20/2020....	05/19/2030....		9,729,000	3.01 USD (1.1 EUR)				(198,900)		771,309		(198,900)			154,900		100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	02/20/2020....	05/19/2030....		9,729,000	3.01 USD (1.1 EUR)				(198,900)		771,309		(198,900)			154,900		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP57OUK5573....	01/24/2018....	04/22/2028....		49,747,250	3.82 USD (2.45 GBP)			262,608	6,277,250		11,892,911		2,929,500			706,418		100 / QL.....
Pay Fixed EUR Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Merrill Lynch Capital Services GDWTXX036O1TB7DW3U69.	12/04/2014....	02/03/2024....		43,347,500	3.78 USD (1.97 EUR)			222,889	4,739,000		6,412,036		637,000			425,080		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	08/12/2016....	11/14/2026....		29,831,000	3.39 USD (2.28 GBP)			95,498	1,265,000		3,272,314		1,925,100			383,981		100 / QL.....
Pay Fixed CHF Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/11/2015....	10/08/2023....		49,129,990	3.55 USD (0.76 CHF)			340,653	(812,784)		1,693,226		(284,177)			461,095		100 / QL.....
Pay Fixed GBP Receive Fixed US DOLLARS Cross Currency Swap	AFS Bond.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	02/26/2015....	04/29/2025....		30,800,000	3.41 USD (2.84 GBP)			94,586	5,960,000		7,402,130		1,674,000			347,173		100 / QL.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange.....										0	0	4,950,562	56,559,492	XXX	159,313,404	0	..39,332,292	0	0	15,682,689	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	4,950,562	56,559,492	XXX	159,313,404	0	..39,332,292	0	0	15,682,689	XXX	XXX
Swaps - Hedging Other - Total Return																						
Total Return Swap: J.P. Morgan Mozaic Index	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/27/2020....	04/02/2020....	.....	..366,321,810	0.0 (JPM Mozaic USD Index)	.....	.....	.....	.....547,713	.....	.....547,713	547,713	.....	.....	.....	.....135,582	.....	03.....
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/27/2020....	04/02/2020....	.....	..102,977,006	0.0 (JPM Mozaic II USD Index)	.....	.....	.....	.....409,952	.....	.....409,952	409,952	.....	.....	.....	.....38,113	.....	03.....
1149999999. Total-Swaps-Hedging Other-Total Return.....										0	0	0	957,665	XXX	957,665	957,665	0	0	0	173,695	XXX	XXX
1169999999. Total-Swaps-Hedging Other.....										0	0	0	957,665	XXX	957,665	957,665	0	0	0	173,695	XXX	XXX
Total - Swaps																						
1379999999. Total-Swaps-Foreign Exchange.....										0	0	4,950,562	56,559,492	XXX	159,313,404	0	..39,332,292	0	0	15,682,689	XXX	XXX
1389999999. Total-Swaps-Total Return.....										0	0	0	957,665	XXX	957,665	957,665	0	0	0	173,695	XXX	XXX
1409999999. Total-Swaps.....										0	0	4,950,562	57,517,157	XXX	160,271,068	957,665	..39,332,292	0	0	15,856,385	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	4,950,562	56,559,492	XXX	159,313,404	0	..39,332,292	0	0	15,682,689	XXX	XXX
1709999999. Total-Hedging Other.....										..712,642,571	94,565,285	0	438,954,239	XXX	438,954,239 (877,330,934)	0	0	0	173,695	XXX	XXX	
1759999999. TOTAL.....										..712,642,571	94,565,285	4,950,562	495,513,731	XXX	598,267,643 (877,330,934)	..39,332,292	0	0	15,856,385	XXX	XXX	

(a)

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

(b)

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

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SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point

Long Futures

Hedging Other

DMM0.....	101	11,020,550	DJIA E-Mini Index Future Jun 2020	VAGLB: Index Universal Life...	N/A.....	Equity / Index	06/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	03/15/2020.	218.2287	217.5100	(230,530)					(36,295)	(36,295)	1,209,696	01	500
ESM0.....	657	84,586,605	S&P 500 E-Mini Index Future Jun 2020	VAGLB: Index Universal Life...	N/A.....	Equity / Index	06/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	03/15/2020.	2,574.9347	2,569.7000	..(1,474,260)					(171,960)	(171,960)	7,869,011	01	50
ESM0.....	856	109,076,328	S&P 500 E-Mini Index Future Jun 2020	VAGLB: Fixed Indexed Annuity	N/A.....	Equity / Index	06/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	03/15/2020.	2,548.5123	2,569.7000	..(1,915,575)					906,832	906,833	..10,252,471	01	50
NQM0.....	114	17,599,515	NASDAQ 100 E-Mini Future Jun 2020	VAGLB: Index Universal Life...	N/A.....	Equity / Index	06/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	03/15/2020.	7,719.0855	7,786.2500	(192,270)					153,135	153,135	1,365,399	01	20
MFSM0....	131	9,942,563	MSCI EAFE Mini Index Future Jun 2020	VAGLB: Fixed Indexed Annuity	N/A.....	Equity / Index	06/15/2020.	NYF..... 5493004R83R1LVX2IL36..	03/15/2020.	1,517.9485	1,559.3000	(76,635)					270,852	270,852	1,569,011	01	50
MFSM0....	17	1,260,167	MSCI EAFE Mini Index Future Jun 2020	VAGLB: Index Universal Life...	N/A.....	Equity / Index	06/15/2020.	NYF..... 5493004R83R1LVX2IL36..	03/15/2020.	1,482.5494	1,559.3000	(9,945)					65,238	65,238	203,612	01	50
1539999999. Total-Long Futures-Hedging Other.....												..(3,899,215)	0	0	0	0	1,187,803	1,187,803	..22,469,200	XXX	XXX

Income Generation

.....																					
1559999999. Total-Long Futures-Income Generation.....												0	0	0	0	0	0	0	0	XXX	XXX
1579999999. Total-Long Futures.....												..(3,899,215)	0	0	0	0	1,187,803	1,187,803	..22,469,200	XXX	XXX

Totals

1709999999. Total-Hedging Other.....												..(3,899,215)	0	0	0	0	1,187,803	1,187,803	..22,469,200	XXX	XXX
1729999999. Total-Income Generation.....												0	0	0	0	0	0	0	0	XXX	XXX
1759999999. TOTAL.....												..(3,899,215)	0	0	0	0	1,187,803	1,187,803	..22,469,200	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America - L&A	..28,158,500	..(5,689,300)	..22,469,200
Total Net Cash Deposits.....	..28,158,500	..(5,689,300)	..22,469,200

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year- end (b)	Value of One (1) Point

(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 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	22,469,200		22,469,200		(3,899,215)		22,469,200	22,469,200	
NAIC 1 Designation												
Bank of America NA.....	B4TYDEB6GKMZO031MB27	Y.....	Y.....	11,634,000	5,495,470		10,530,536		0	836,238	0	
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573...	Y.....	Y.....	35,553,000	12,719,250	(74,437)	35,320,258		0	2,838,117	0	
BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	Y.....	Y.....	18,345,000	4,104,960	(137,600)	17,661,979		0	2,110,246	0	
Citibank NA.....	E57ODZWZ7FF32TWEFA76	Y.....	Y.....	53,171,000	19,093,571	(3,390,870)	48,575,330	(385,547)	0	5,902,604	0	
Credit Suisse International.....	E58DKGMJYYYJLN8C3868.	Y.....	Y.....	11,104,000	12,358,812	1,254,812	12,358,812		1,254,812		0	
Goldman Sachs & Co.....	KD3XUN7C6T14HNAYLU02.	Y.....	Y.....	9,719,000	9,682,701		9,682,701		0		0	
HSBC Bank USA NA.....	1IE8VN30JCEQV1H4R804...	Y.....	Y.....	1,786,000	532,400		1,582,966		0	308,716	0	
JPMorgan Chase Bank NA.....	7H6GLXDRUGQFU57RNE97	Y.....	Y.....	301,853,000	285,660,617		287,608,721		0	712,904	0	
Merrill Lynch Capital Services.....	GDWTXX036O1TB7DW3U69	Y.....	Y.....	6,670,000	4,739,000		6,412,036		0	425,080	0	
Morgan Stanley & Co Intern.....	4PQUHN3JPFGFNF3BB653.	Y.....	Y.....	890,000	1,419,757	529,757	1,419,757		529,757		0	
Societe General SA.....	O2RNE8IBXP4R0TD8PU41..	Y.....	Y.....	9,990,000	7,306,001		10,083,639		93,639	421,744	0	
UBS AG.....	BFM8T61CT2L1QCEMIK50..	Y.....	Y.....	130,282,000	127,733,944		127,733,944		0		0	
Wells Fargo Securities LLC.....	KB1H1DSPRFMYMCUFXT09	Y.....	Y.....	1,475,000	3,094,337	1,619,337	3,094,337		1,619,337		0	
0299999999. Total NAIC 1 Designation.....				592,472,000	493,940,820	(3,602,906)	3,403,906	572,065,017	(385,547)	3,497,545	13,555,650	0
NAIC 2 Designation												
Royal Bank of Scotland.....	RR3QWICWWIPCS8A4S074	Y.....	Y.....	28,608,000	7,306,500	(2,130,683)		26,588,172		0	2,300,735	0
0399999999. Total NAIC 2 Designation.....				28,608,000	7,306,500	(2,130,683)	0	26,588,172	0	0	2,300,735	0
0999999999. Gross Totals.....				621,080,000	523,716,520	(5,733,589)	25,873,106	598,653,189	(4,284,762)	3,497,545	38,325,585	22,469,200
1. Offset per SSAP No. 64.....												
2. Net after right of offset per SSAP No. 64.....					523,716,520	(5,733,589)						

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Bank of America Corp - CME.....	SNZ2OJLFK8MNNCLQOF39..	Cash.....	Cash.....	20,696,577	.....	.....20,696,577	.....	.....I.....
Bank of America Corp - NYF.....	5493004R83R1LVX2IL36.....	Cash.....	Cash.....	1,772,623	.....	.....1,772,623	.....	.....I.....
0199999999. Totals.....				22,469,200	0	22,469,200	XXX	XXX
Collateral Pledged to Reporting Entity								
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27..	Cash.....	Cash.....	11,634,000	.....	XXX	.....	.....V.....
Barclays Bank PLC - OTC.....	G5GSEF7VJP5I7OUK5573....	Cash.....	Cash.....	35,553,000	.....	XXX	.....	.....V.....
BNP Paribas - OTC.....	R0MUWSFPU8MPRO8K5P83...	Cash.....	Cash.....	18,345,000	.....	XXX	.....	.....V.....
Citibank NA - OTC.....	E57ODZWZ7FF32TWEFA76..	Cash.....	Cash.....	53,171,000	.....	XXX	.....	.....V.....
Credit Suisse Intl - OTC.....	E58DKGMJYYYJLN8C3868...	Cash.....	Cash.....	11,104,000	.....	XXX	.....	.....V.....
Goldman Sachs Group - OTC.....	KD3XUN7C6T14HNAYLU02...	Cash.....	Cash.....	9,719,000	.....	XXX	.....	.....V.....
HSBC - OTC.....	1IE8VN30JCEQV1H4R804....	Cash.....	Cash.....	1,786,000	.....	XXX	.....	.....V.....
JPMorgan Chase & Co - OTC.....	7H6GLXDRUGQFU57RNE97...	Cash.....	Cash.....	301,853,000	.....	XXX	.....	.....V.....
Merrill Lynch Capital Services - OTC.....	GDWTXX036O1TB7DW3U69...	Cash.....	Cash.....	6,670,000	.....	XXX	.....	.....V.....
Morgan Stanley & Co Intl Ltd - OTC.....	4PQUHN3JPFGFNF3BB653...	Cash.....	Cash.....	890,000	.....	XXX	.....	.....V.....
Royal Bank of Scotland - OTC.....	RR3QWICWWIPCS8A4S074...	Cash.....	Cash.....	28,608,000	.....	XXX	.....	.....V.....
Societe Generale - OTC.....	O2RNE8IBXP4R0TD8PU41...	Cash.....	Cash.....	9,990,000	.....	XXX	.....	.....V.....
UBS AG - OTC.....	BFM8T61CT2L1QCEMIK50...	Cash.....	Cash.....	130,282,000	.....	XXX	.....	.....V.....
0299999999. Totals.....				619,605,000	0	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of the Current Statement Date

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 Flow Attributed to Interest Rate	Ending Fair Value in Full Contract Cash Flow Attributed to Interest Rates	Fair Value Gain (Loss) in Hedged Item 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 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

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY.....	.....	.....	.....48,614,394	48,614,394	04/01/2020.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....	.....	.....	.....48,614,394	48,614,394	XXX
9999999	Totals.....	.....	.....	.....48,614,394	48,614,394	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....(21,673,823) Book/Adjusted Carrying Value \$.....(21,673,823)
2. Average balance for the year: Fair Value \$.....55,273,336 Book/Adjusted Carrying Value \$.....55,273,336
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....0 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Lien 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

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount or Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of New York Mellon..... New York, NY .....	.....	.....	.....	.....	.....2,689,575	2,468,167	2,393,797	XXX
JP Morgan Chase..... New York, NY .....	.....	.....	.....	.....	.....16,480,416	3,582,853	5,036,068	XXX
The Federal Home Loan Bank of Cincinnati..... Cincinnati, OH.....	.....	.....	.....	.....	.....771	1,523	253,313	XXX
0199998. Deposits in.....3 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	.....	.....	.....197,938	344,280	252,730	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	19,368,700	6,396,823	7,935,908	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	19,368,700	6,396,823	7,935,908	XXX
0599999. Total Cash.....	XXX	XXX	0	0	19,368,700	6,396,823	7,935,908	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE