



QUARTERLY STATEMENT

As of June 30, 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., FRAP SOLUTIONS .. 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., 1-14-301 .. 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 & 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

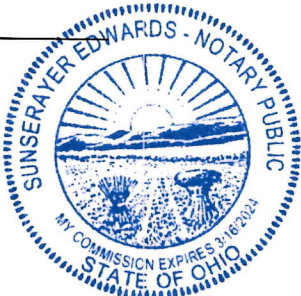
JOHN LAUGHLIN CARTER	TIMOTHY GERARD FROMMEYER	STEVEN ANDREW GINNAN	ERIC SHAWN HENDERSON
MARK RAYMOND THRESHER	KIRT ALAN WALKER		

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.

 (Signature)	 (Signature)	 (Signature)
JOHN LAUGHLIN CARTER	DENISE LYNN SKINGLE	DAVID PATRICK LAPAUL
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & COO	SVP & SECRETARY	SVP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me This <u>14th</u> day of <u>August</u>	a. Is this an original filing? b. If no:	Yes [X] No []
	1. State the amendment number 2. Date filed 3. Number of pages attached	



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.....	23,452,532,189		23,452,532,189	22,208,012,035
2. Stocks:				
2.1 Preferred stocks.....	1,424,024		1,424,024	532,848
2.2 Common stocks.....	42,184,786		42,184,786	45,488,077
3. Mortgage loans on real estate:				
3.1 First liens.....	6,300,057,167		6,300,057,167	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 (\$.....11,247,461), cash equivalents (\$.....6,566,560) and short-term investments (\$.....1,417,234,149).....	1,435,048,170		1,435,048,170	1,835,891,302
6. Contract loans (including \$.....0 premium notes).....	137,273,697	7,260	137,266,437	127,746,864
7. Derivatives.....	612,559,299		612,559,299	1,408,808,436
8. Other invested assets.....	382,215,191	2,624,965	379,590,226	336,690,012
9. Receivables for securities.....			0	
10. Securities lending reinvested collateral assets.....	41,315,866		41,315,866	70,288,217
11. Aggregate write-ins for invested assets.....	69,960,826	0	69,960,826	34,972,391
12. Subtotals, cash and invested assets (Lines 1 to 11).....	32,474,571,215	2,632,225	32,471,938,990	31,749,642,177
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	246,784,262		246,784,262	233,936,250
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	12,447,785	10,270,475	2,177,310	2,911,618
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	39,139,779		39,139,779	38,633,913
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	7,286,843		7,286,843	4,566,064
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	14,001,525		14,001,525	6,399,808
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	95,220,022		95,220,022	
18.2 Net deferred tax asset.....	164,687,393	93,130,413	71,556,980	64,247,680
19. Guaranty funds receivable or on deposit.....	597,670		597,670	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.....	4,236,927		4,236,927	106,060,779
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	100,545,048	90,463,529	10,081,519	23,372,708
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	33,159,518,469	196,496,642	32,963,021,827	32,230,379,289
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	1,773,603,018		1,773,603,018	1,839,272,769
28. Total (Lines 26 and 27).....	34,933,121,487	196,496,642	34,736,624,845	34,069,652,058

DETAILS OF WRITE-INS				
1101. Other invested assets receivable.....	964,000		964,000	4,156,000
1102. Derivative collateral and receivables.....	68,996,826		68,996,826	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).....	69,960,826	0	69,960,826	34,972,391
2501. Accrued fees and other assets.....	13,987,054	3,905,535	10,081,519	23,372,708
2502. Deferred software costs.....	81,055,492	81,055,492	0	
2503. Disallowed interest maintenance reserve.....	5,502,502	5,502,502	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).....	100,545,048	90,463,529	10,081,519	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 \$.....28,422,424,855 less \$.....0 included in Line 6.3 (including \$.....1,229,527,094 Modco Reserve).....	28,422,424,855	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).....	76,364,801	72,496,161
4. Contract claims:		
4.1 Life.....	45,665,077	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).....	985,312	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.....	2,092,161	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 \$.....6,945,111 ceded.....	6,945,111	4,984,386
9.4 Interest Maintenance Reserve.....		
10. Commissions to agents due or accrued - life and annuity contracts \$....2,351,935, accident and health \$.....0 and deposit-type contract funds \$.....0.....	2,351,935	2,966,113
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	2,594,941	2,517,860
13. Transfers to Separate Accounts due or accrued (net) (including \$....(129,259,938) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(129,259,938)	(131,329,783)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	7,396,218	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.....	227,159	251,036
17. Amounts withheld or retained by reporting entity as agent or trustee.....	964,077	4,156,000
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		
19. Remittances and items not allocated.....	12,645,296	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.....	202,793,462	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.....	1,082,507,488	1,071,342,269
24.04 Payable to parent, subsidiaries and affiliates.....	197,934,704	11,165,861
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....	212,659,955	94,532,960
24.08 Derivatives.....	8,126,094	12,268,438
24.09 Payable for securities.....	763,897,844	1,484,808,521
24.10 Payable for securities lending.....	41,313,753	70,207,651
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	7,695,932	7,692,324
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	30,968,326,237	30,014,617,717
27. From Separate Accounts statement.....	1,773,603,018	1,839,272,769
28. Total liabilities (Lines 26 and 27).....	32,741,929,255	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.....	3,230,624,500	3,030,624,500
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	(1,238,568,910)	(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).....	1,992,055,590	2,213,121,572
38. Totals of Lines 29, 30 and 37.....	1,994,695,590	2,215,761,572
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	34,736,624,845	34,069,652,058

DETAILS OF WRITE-INS

2501. Reserve for escheat funds.....	6,928,136	6,835,778
2502. Tax credit commitment liabilities.....	767,796	824,046
2503. Reserve for litigation.....		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).....	7,695,932	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.....	2,473,413,091	3,138,729,606	6,727,353,338
2. Considerations for supplementary contracts with life contingencies.....	374,065	623,920	950,641
3. Net investment income.....	574,381,649	479,289,020	1,019,091,005
4. Amortization of Interest Maintenance Reserve (IMR).....	(1,293,685)	(1,714,359)	(3,550,280)
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	25,712,762	20,711,281	42,100,555
7. Reserve adjustments on reinsurance ceded.....	(87,833,010)	(133,151,610)	(241,740,501)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	40,073,832	38,437,787	77,851,775
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	63,762,278	58,395,278	116,845,692
9. Totals (Lines 1 to 8.3).....	3,088,590,982	3,601,320,923	7,738,902,225
10. Death benefits.....	58,923,797	64,263,084	111,097,624
11. Matured endowments (excluding guaranteed annual pure endowments).....		2,083	2,083
12. Annuity benefits.....	67,807,119	53,480,478	114,056,548
13. Disability benefits and benefits under accident and health contracts.....	71,442	169,710	305,635
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	453,580,032	296,661,044	639,138,137
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	2,198,148	1,590,598	2,990,342
18. Payments on supplementary contracts with life contingencies.....	709,719	664,772	1,368,800
19. Increase in aggregate reserves for life and accident and health contracts.....	1,521,244,145	2,954,456,993	6,339,675,344
20. Totals (Lines 10 to 19).....	2,104,534,402	3,371,288,762	7,208,634,513
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	301,600,562	358,291,348	749,000,065
22. Commissions and expense allowances on reinsurance assumed.....	3,391	3,136	6,642
23. General insurance expenses and fraternal expenses.....	172,455,747	138,542,793	305,072,043
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	25,175,349	21,961,151	42,875,769
25. Increase in loading on deferred and uncollected premiums.....	28,035	(1,202,512)	(1,091,839)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	43,546,656	34,394,049	67,691,634
27. Aggregate write-ins for deductions.....	20,634,396	24,471,525	50,188,450
28. Totals (Lines 20 to 27).....	2,667,978,538	3,947,750,252	8,422,377,277
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	420,612,444	(346,429,329)	(683,475,052)
30. Dividends to policyholders and refunds to members.....	357,746	331,593	592,316
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	420,254,698	(346,760,922)	(684,067,368)
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(101,786,635)	77,650,780	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).....	522,041,333	(424,411,702)	(804,642,771)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....2,209,688 (excluding taxes of \$.....(390,462) transferred to the IMR).....	(49,186,887)	72,384,572	181,181,399
35. Net income (Line 33 plus Line 34).....	472,854,446	(352,027,130)	(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).....	472,854,446	(352,027,130)	(623,461,372)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(186,497,814).....	(699,597,686)	398,714,836	606,939,253
39. Change in net unrealized foreign exchange capital gain (loss).....	(373,065)	(929,946)	(52,501)
40. Change in net deferred income tax.....	(173,436,847)	261,065,227	312,326,572
41. Change in nonadmitted assets.....	(9,628,697)	(98,336,419)	(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.....	4,030,851	(17,911,101)	(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.....	200,000,000	300,000,000	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.....	(16,281,694)	(8,767,994)	208,860,142
54. Net change in capital and surplus (Lines 37 through 53).....	(221,065,982)	481,807,473	748,051,162
55. Capital and surplus as of statement date (Lines 36 + 54).....	1,994,695,590	1,949,517,883	2,215,761,572
DETAILS OF WRITE-INS			
08.301. Miscellaneous income.....	63,762,278	58,395,278	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).....	63,762,278	58,395,278	116,845,692
2701. Net investment earnings on funds withheld by ceding company.....	20,634,396	24,471,525	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).....	20,634,396	24,471,525	50,188,450
5301. Adjustment to surplus for initial reinsurance transaction gains.....	(16,281,694)	(8,767,994)	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).....	(16,281,694)	(8,767,994)	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.....	2,397,154,903	3,141,365,471	6,820,740,620
2. Net investment income.....	568,587,737	456,470,199	983,655,730
3. Miscellaneous income.....	321,219,657	115,850,510	234,346,594
4. Total (Lines 1 through 3).....	3,286,962,297	3,713,686,180	8,038,742,944
5. Benefit and loss related payments.....	665,165,907	541,474,220	1,324,446,532
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	41,476,811	35,935,310	67,865,885
7. Commissions, expenses paid and aggregate write-ins for deductions.....	522,298,361	544,968,434	1,150,338,680
8. Dividends paid to policyholders.....	345,201	346,222	618,360
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	125,765,888	(59,490,961)	(59,984,581)
10. Total (Lines 5 through 9).....	1,355,052,168	1,063,233,225	2,483,284,876
11. Net cash from operations (Line 4 minus Line 10).....	1,931,910,129	2,650,452,955	5,555,458,068
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	640,110,912	330,607,005	689,686,863
12.2 Stocks.....	35,759		11
12.3 Mortgage loans.....	56,350,004	75,936,658	179,976,553
12.4 Real estate.....			
12.5 Other invested assets.....	13,582,966	11,378,291	34,258,861
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	60,487	942,048	12,539
12.7 Miscellaneous proceeds.....	28,981,883	658,906,211	1,057,984,499
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	739,122,011	1,077,770,213	1,961,919,326
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,956,094,390	2,435,246,834	5,060,276,527
13.2 Stocks.....	3,226,935	35,261,314	35,794,162
13.3 Mortgage loans.....	686,519,570	475,223,227	1,349,352,302
13.4 Real estate.....			
13.5 Other invested assets.....	59,416,895	76,787,905	121,487,517
13.6 Miscellaneous applications.....	813,368,749	6,047,575	11,491
13.7 Total investments acquired (Lines 13.1 to 13.6).....	3,518,626,539	3,028,566,855	6,566,921,999
14. Net increase or (decrease) in contract loans and premium notes.....	9,513,330	11,006,961	24,202,462
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(2,789,017,858)	(1,961,803,603)	(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.....	200,000,000	300,000,000	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.....	3,868,640	51,603,815	55,003,168
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	252,395,957	23,198,075	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).....	456,264,597	(11,092,640)	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).....	(400,843,132)	677,556,712	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).....	1,435,048,170	1,363,239,924	1,835,891,302

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

20.0001	Exchange of bond investment to bond investment.....	195,302,068	153,449,948	475,837,696
20.0002	Capitalized interest on mortgage loans.....	3,937,576	2,038,653	4,210,990
20.0003	Tax credit commitment liabilities.....	56,250	883,525	334,743
20.0004	Capitalized interest on bonds.....		844	844
20.0005	Exchange of equity investment to equity investment		158,881	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.....	852,809,071	718,809,598	1,555,307,214
3. Ordinary individual annuities.....	1,754,743,094	2,537,796,441	5,486,302,064
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....	430,202	1,514,846	1,879,399
7. A&H - group.....			
8. A&H - credit (group and individual).....			
9. A&H - other.....	169	90	90
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	2,607,982,536	3,258,120,975	7,043,488,767
12. Fraternal (Fraternal Benefit Societies Only).....			
13. Subtotal (Lines 11 through 12).....	2,607,982,536	3,258,120,975	7,043,488,767
14. Deposit-type contracts.....	50,000,000	50,000,000	50,000,000
15. Total (Lines 13 and 14).....	2,657,982,536	3,308,120,975	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 June 30, 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	\$ 472,854,446	\$ (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>472,854,446</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	\$ 1,994,695,590	\$ 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>1,927,695,590</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

There were no changes that were considered significant to the Company from prior year end.

C. Accounting Policies

There were no changes that were considered significant to the Company 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

There were no changes that were considered significant to the Company 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. The following table summarizes other-than-temporary impairments for loan-backed securities recognized in the current reporting period based on the fact that the present value of projected cash flows expected to be collected was less than the amortized cost of the securities:

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Amortized cost before current period OTTI	Present value of projected cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair value at time of OTTI	Date of financial statement where reported
02149HAW0	\$ 2,241,190	\$ 2,038,295	\$ 202,896	\$ 2,038,295	\$ 1,922,740	Q2 '20
Total			\$ 202,896			

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

\$ (50,685,397)

2. 12 Months or Longer

\$ (6,167,377)

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

1. Less than 12 Months

\$ 685,255,887

2. 12 Months or Longer

\$ 46,442,756

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. There were no changes that were considered significant to the Company from prior year end.

3. Collateral Received

- a. There were no changes that were considered significant to the Company from prior year end.
- b. Not applicable.
- c. There were no changes that were considered significant to the Company from prior year end.

- 4-7. There were no changes that were considered significant to the Company 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.

NOTES TO THE FINANCIAL STATEMENTS

2. Type of Repo Trades Used

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

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	\$61,656,687	-	-
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	\$41,315,866	-	-
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	\$62,889,821	\$-	\$-
b. Ending Balance	49,586,682	42,142,183	-	-

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	\$-	\$42,142,183	\$-	\$-	\$-	\$-	\$-	\$42,142,183
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	\$-	\$42,142,183	\$-	\$-	\$-	\$-	\$-	\$42,142,183

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	61,656,687	-
2. Securities (FV)		-	-	-
3. Securities (BACV)		-	-	-
4. Nonadmitted Subset (BACV)		-	-	-
b. Ending Balance				
1. Cash		48,614,394	41,315,866	-
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	\$41,315,866	\$41,315,866
b. 30 Days or Less	-	-
c. 31 to 90 Days	-	-
d. > 90 Days	-	-

9-10. Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

J. Real Estate

Not applicable.

K. Low-Income Housing Tax Credits

There were no changes that were considered significant to the Company from prior year end.

L. Restricted Assets

There were no changes that were considered significant to the Company 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

There were no changes that were considered significant to the Company from prior year end.

P. Short Sales

Not applicable.

Q. Prepayment Penalty and Acceleration Fees

There were no changes that were considered significant to the Company from prior year end.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

There were no changes that were considered significant to the Company from prior year end.

Note 7 - Investment Income

There were no changes that were considered significant to the Company from prior year end.

Note 8 - Derivative Instruments

A-G. There were no changes that were considered significant to the Company 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

There were no changes that were considered significant to the Company from prior year end.

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

There were no changes that were considered significant to the Company from prior year end, except for the following:

On July 30, 2020, the Company received a capital contribution of \$50,000,000 from Nationwide Life Insurance Company (NLIC).

On June 29, 2020, the Company received a capital contribution of \$50,000,000 from NLIC.

On May 28, 2020, the Company received a capital contribution of \$50,000,000 from NLIC.

On April 29, 2020, the Company received a capital contribution of \$50,000,000 from 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.

NOTES TO THE FINANCIAL STATEMENTS

Note 11 - Debt

A. All Other Debt

Not applicable.

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

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

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

Additionally, through its membership, the Company has access to borrow up to \$300,000,000 from the FHLB that expires on March 19, 2021. The Company had no amounts outstanding under the agreement as of June 30, 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)	\$ 331,521,870	\$ 292,499,015	\$ 50,004,668
2 Current Year General Account Total Collateral Pledged	\$ 331,521,870	\$ 292,499,015	\$ 50,004,668
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

NOTES TO THE FINANCIAL STATEMENTS

b. Maximum Amount Pledged During Reporting Period

		1		2		3
		Fair Value		Carrying Value		Aggregate Borrowed at Time of Maximum Collateral
1	Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	\$ 331,521,870		\$ 292,499,015		\$ 50,024,564
2	Current Year General Account Maximum Collateral Pledged	\$ 331,521,870		\$ 292,499,015		\$ 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

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year		1		2		3		4
		Total 2 + 3		General Account		Separate Accounts		Funding Agreements Reserves Established
(a) Debt	\$	-		\$ -		\$ -		XXX
(b) Funding Agreements	\$	50,004,668		\$ 50,004,668		\$ -		\$ 50,004,668
(c) Other	\$	-		\$ -		\$ -		XXX
(d) Aggregate Total (a+b+c)	\$	50,004,668		\$ 50,004,668		\$ -		\$ 50,004,668
2. Prior Year		1		2		3		4
		Total 2 + 3		General Account		Separate Accounts		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		2		3
		Total 2 + 3		General Account		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

There were no changes that were considered significant to the Company from prior year end.

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

There were no changes that were considered significant to the Company from prior year end.

Note 14 – Liabilities, Contingencies and Assessments

There were no changes that were considered significant to the Company from prior year end.

Note 15 – Leases

There were no changes that were considered significant to the Company from prior year end.

NOTES TO THE FINANCIAL STATEMENTS

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

There were no changes that were considered significant to the Company 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

There were no changes that were considered significant to the Company from prior year end.

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

4. There were no assets securitized during the period.

C. Wash Sales

Not applicable.

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

Not applicable.

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

Not applicable.

Note 20 – Fair Value Measurements

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

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

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

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

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

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

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.

NOTES TO THE FINANCIAL STATEMENTS

The following table summarizes assets and liabilities held at fair value as of June 30, 2020:

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Industrial and miscellaneous	-	2,144,400	167,599	-	\$ 2,311,999
Total Bonds	\$ -	\$ 2,144,400	\$ 167,599	\$ -	\$ 2,311,999
Common stock unaffiliated	8,884,786	33,300,000	-	-	42,184,786
Separate account assets	1,773,603,018	-	-	-	1,773,603,018
Derivative assets	-	-	561,745,764	-	561,745,764
Total Assets at Fair Value/(NAV)	\$ 1,782,487,804	\$ 35,444,400	\$ 561,913,363	\$ -	\$ 2,379,845,567
Derivative liabilities	-	271,645	-	-	\$ 271,645
Total Liabilities at Fair Value	\$ -	\$ 271,645	\$ -	\$ -	\$ 271,645

The following table presents the rollforward of Level 3 assets held at fair value during the period ended June 30, 2020:

	Beginning Balance at 3/31/2020	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2020
Assets at Fair Value										
Industrial and miscellaneous	\$167,599	\$-	\$-	\$-	\$44	\$-	\$-	\$-	\$(44)	\$167,599
Total Bonds	\$167,599	\$-	\$-	\$-	\$44	\$-	\$-	\$-	\$(44)	\$167,599
Derivative assets	\$437,996,574	\$-	\$-	\$(29,475,974)	\$103,380,035	\$101,629,469	\$-	\$(51,784,340)	-	\$561,745,764
Total Assets at Fair Value	\$438,164,173	\$-	\$-	\$(29,475,974)	\$103,380,079	\$101,629,469	\$-	\$(51,784,340)	\$(44)	\$561,913,363

B. & C. The following table summarizes the carrying value and fair value of the Company's assets and liabilities not held at fair value as of June 30, 2020:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	\$25,846,669,697	\$23,450,220,190	\$512,747,489	\$24,888,667,728	\$445,254,480	\$-	\$-
Preferred stock	1,424,465	1,424,024	-	-	1,424,465	-	-
Mortgage loans, net of allowance	6,271,827,903	6,300,057,167	-	-	6,271,827,903	-	-
Short-term investments	1,417,234,149	1,417,234,149	186,000,000	1,231,234,149	-	-	-
Derivative assets	134,806,836	50,813,535	-	134,806,836	-	-	-
Policy loans	137,266,437	137,266,437	-	-	137,266,437	-	-
Securities lending collateral assets	41,315,866	41,315,866	41,315,866	-	-	-	-
Total Assets	\$33,850,545,353	\$31,398,331,368	\$740,063,355	\$26,254,708,713	\$6,855,773,285	\$-	\$-
Liabilities							
Investment Contracts	\$21,189,621,998	\$21,189,616,747	\$-	\$-	\$21,189,621,998	\$-	\$-
Derivative liabilities	1,609,912	7,854,449	-	1,609,912	-	-	-
Total Liabilities	\$21,191,231,910	\$21,197,471,196	\$-	\$1,609,912	\$21,189,621,998	\$-	\$-

D. Not Practicable to Estimate Fair Value

Not applicable.

E. Measured using net asset value

Not applicable.

Note 21 - Other Items

A. Unusual or Infrequent Items

There were no changes that were considered significant to the Company from prior year end except for the following:

On March 11, 2020, the World Health Organization declared COVID-19 a pandemic. The conditions as a result of the pandemic have and may continue to impact the Company's operations and financial condition. The extent to which the COVID-19 pandemic may impact the Company's operations and financial condition will depend on future developments which are evolving and uncertain.

B-I. There were no changes that were considered significant to the Company from prior year end.

Note 22 - Events Subsequent

Type I – Recognized Subsequent Events:

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

NOTES TO THE FINANCIAL STATEMENTS

Note 23 - Reinsurance

There were no changes that were considered significant to the Company from prior year end.

Note 24 - Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 - Intercompany Pooling Arrangements

Not applicable.

Note 27 - Structured Settlements

Not applicable.

Note 28 - Health Care Receivables

Not applicable.

Note 29 – Participating Policies

There were no changes that were considered significant to the Company from prior year end.

Note 30 - Premium Deficiency Reserves

There were no changes that were considered significant to the Company from prior year end.

Note 31 – Reserves for Life Contracts and Annuity Contracts

There were no changes that were considered significant to the Company from prior year end.

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

There were no changes that were considered significant to the Company from prior year end.

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

There were no changes that were considered significant to the Company from prior year end.

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

There were no changes that were considered significant to the Company from prior year end.

Note 35 – Separate Accounts

There were no changes that were considered significant to the Company from prior year end.

Note 36 – Loss/Claim Adjustment Expenses

There were no changes that were considered significant to the Company 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:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 9.2

Has the code of ethics for senior managers been amended?

Yes [X] No []
- 9.21

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

The Code of Conduct was updated effective 4/30/2020. The Company updated its gift policy, increasing the gift value from \$50 to \$100.
- 9.3

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [X] No []
- 10.2

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

\$

78,106,057

INVESTMENT

- 11.1

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

Yes [] No [X]
- 11.2

If yes, give full and complete information relating thereto:

N/A
12.

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

\$

188,775,453
13.

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

\$

0
- 14.1

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

Yes [X] No []
- 14.2

If yes, please complete the following:

- 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	105,106,773
99,644,429	103,794,849
\$ 370,288,841	\$ 394,901,622
\$ 0	\$ 0

- 15.1

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

Yes [X] No []
- 15.2

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

Yes [X] No [] 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:

\$

41,315,866
- 16.2

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

\$

41,315,866
- 16.3

Total payable for securities lending reported on the liability page:

\$

41,313,753

17.

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

Yes [X] No []

- 17.1

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

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

- 17.4

If yes, give full and complete information relating thereto:

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

- 17.5

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

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

- 17.5097

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

Yes [] No [X]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

17.5098

For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's 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	SEC	NO
107105	BlackRock Financial Management Inc.	549300LVXYIVJKE13M84	SEC, NFA, CTA, CPO	NO
282125	HPS INVESTMENT PARTNERS, LLC	549300IW7540H8HM8F38	SEC	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

\$.....

\$.....

\$.....6,300,057,167

\$.....6,300,057,167

\$.....

\$.....

\$.....

\$.....0

\$.....

\$.....0

\$.....6,300,057,167

\$.....

\$.....

\$.....

\$.....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
Life & Annuity - Non-Affiliates									
82627.....	06-0839705.....	11/01/2019	Swiss Re Life & Health America.....	MO.....	YRT/I.....	OL.....	Authorized.....	.....	.....

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	7
			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	Deposit-Type Contracts
1.	Alabama.....	AL L	5,718,802	17,047,029			22,765,831	
2.	Alaska.....	AK L	1,102,754	2,104,342			3,207,096	
3.	Arizona.....	AZ L	16,493,555	70,849,819			87,343,374	
4.	Arkansas.....	AR L	2,630,281	7,941,550			10,571,831	
5.	California.....	CA L	163,605,176	141,460,945			305,066,121	
6.	Colorado.....	CO L	12,859,801	44,752,081			57,611,882	
7.	Connecticut.....	CT L	14,003,678	13,397,352			27,401,030	
8.	Delaware.....	DE L	6,707,997	3,636,519			10,344,516	
9.	District of Columbia.....	DC L	1,365,811	2,226,031			3,591,842	
10.	Florida.....	FL L	52,601,236	149,128,781	169		201,730,186	
11.	Georgia.....	GA L	22,293,018	65,413,142			87,706,160	
12.	Hawaii.....	HI L	4,777,603	15,421,000			20,198,603	
13.	Idaho.....	ID L	1,550,875	13,953,136			15,504,011	
14.	Illinois.....	IL L	31,630,606	66,156,882			97,787,488	
15.	Indiana.....	IN L	8,881,579	39,132,512			48,014,091	
16.	Iowa.....	IA L	3,192,553	8,407,061			11,599,614	
17.	Kansas.....	KS L	5,912,311	15,554,165			21,466,476	
18.	Kentucky.....	KY L	5,219,709	19,089,126			24,308,835	
19.	Louisiana.....	LA L	4,760,985	28,778,813			33,539,798	
20.	Maine.....	ME L	1,622,498	7,453,894			9,076,392	
21.	Maryland.....	MD L	27,423,446	52,851,727			80,275,173	
22.	Massachusetts.....	MA L	22,579,949	70,444,064			93,024,013	
23.	Michigan.....	MI L	38,425,905	101,227,038			139,652,943	
24.	Minnesota.....	MN L	22,880,319	11,006,509			33,886,828	
25.	Mississippi.....	MS L	3,373,347	4,099,610			7,472,957	
26.	Missouri.....	MO L	8,923,647	14,793,847			23,717,494	
27.	Montana.....	MT L	486,443	9,689,762			10,176,205	
28.	Nebraska.....	NE L	3,032,698	66,169,385			69,202,083	
29.	Nevada.....	NV L	6,441,437	15,266,173			21,707,610	
30.	New Hampshire.....	NH L	1,791,251	17,968,464			19,759,715	
31.	New Jersey.....	NJ L	39,761,755	50,223,453			89,985,208	
32.	New Mexico.....	NM L	839,767	10,529,777			11,369,544	
33.	New York.....	NY N	5,034,276	18,314,387			23,348,663	
34.	North Carolina.....	NC L	53,740,504	80,658,011			134,398,515	
35.	North Dakota.....	ND L	1,227,545	3,643,159			4,870,704	
36.	Ohio.....	OH L	36,702,333	73,738,051			110,440,384	50,000,000
37.	Oklahoma.....	OK L	2,390,983	11,790,695			14,181,678	
38.	Oregon.....	OR L	6,981,251	7,563,026			14,544,277	
39.	Pennsylvania.....	PA L	44,093,904	86,588,807			130,682,711	
40.	Rhode Island.....	RI L	3,096,232	5,170,182			8,266,414	
41.	South Carolina.....	SC L	10,545,028	29,667,819			40,212,847	
42.	South Dakota.....	SD L	3,040,513	3,951,106			6,991,619	
43.	Tennessee.....	TN L	12,759,981	32,614,904			45,374,885	
44.	Texas.....	TX L	66,076,238	96,621,360			162,697,598	
45.	Utah.....	UT L	7,002,644	22,200,991			29,203,635	
46.	Vermont.....	VT L	1,016,078	5,853,467			6,869,545	
47.	Virginia.....	VA L	26,445,296	54,846,358			81,291,654	
48.	Washington.....	WA L	21,516,101	29,397,112			50,913,213	
49.	West Virginia.....	WV L	3,385,406	12,294,402			15,679,808	
50.	Wisconsin.....	WI L	6,916,269	21,628,887			28,545,156	
51.	Wyoming.....	WY L	538,997	2,456,577			2,995,574	
52.	American Samoa.....	AS N	2,958				2,958	
53.	Guam.....	GU N					0	
54.	Puerto Rico.....	PR N	33,623				33,623	
55.	US Virgin Islands.....	VI N	18,798				18,798	
56.	Northern Mariana Islands.....	MP N					0	
57.	Canada.....	CAN N	8,525				8,525	
58.	Aggregate Other Alien.....	OT .XXX.	44,255	0	0	0	44,255	0
59.	Subtotal.....	.XXX.	855,508,530	1,755,173,290	169	0	2,610,681,989	50,000,000
90.	Reporting entity contributions for employee benefit plans.....	.XXX.					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	.XXX.	224,740				224,740	
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.	121,890				121,890	
94.	Aggregate other amounts not allocable by State.....	.XXX.	0	0	0	0	0	0
95.	Totals (Direct Business).....	.XXX.	855,855,160	1,755,173,290	169	0	2,611,028,619	50,000,000
96.	Plus Reinsurance Assumed.....	.XXX.					0	
97.	Totals (All Business).....	.XXX.	855,855,160	1,755,173,290	169	0	2,611,028,619	50,000,000
98.	Less Reinsurance Ceded.....	.XXX.	98,837,836	38,172,060			137,009,896	
99.	Totals (All Business) less Reinsurance Ceded.....	.XXX.	757,017,324	1,717,001,230	169	0	2,474,018,723	50,000,000

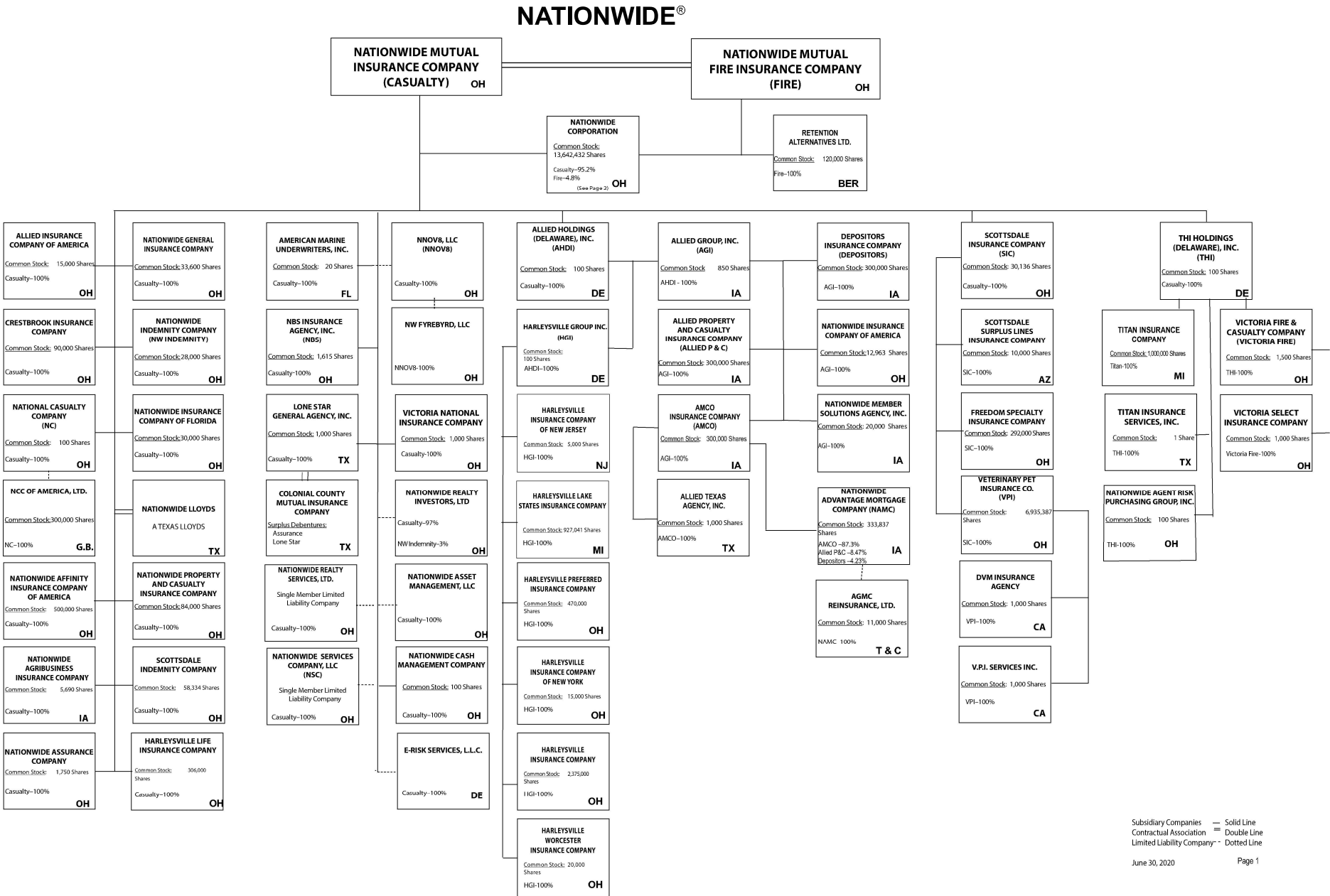
DETAILS OF WRITE-INS

58001.	Foreign - other alien.....	.XXX.	44,255				44,255	
58002.	.....	.XXX.					0	
58003.	.....	.XXX.					0	
58998.	Summary of remaining write-ins for line 58 from overflow page.....	.XXX.	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	.XXX.	44,255	0	0	0	44,255	0
9401.	.....	.XXX.					0	
9402.	.....	.XXX.					0	
9403.	.....	.XXX.					0	
9498.	Summary of remaining write-ins for line 94 from overflow page.....	.XXX.	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	.XXX.	0	0	0	0	0	0

(a) Active Status Count

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

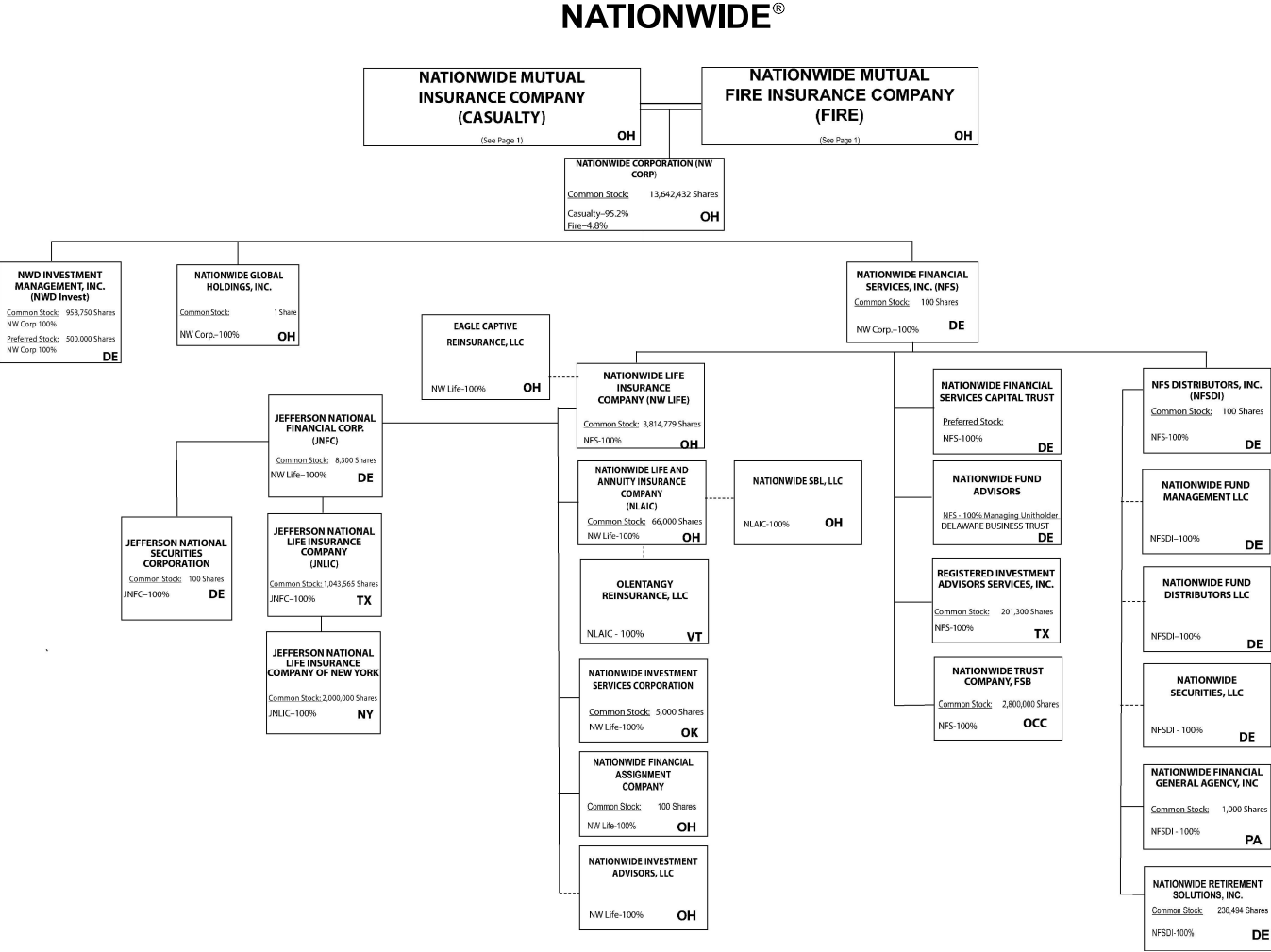
R - Registered - Non-domiciled RRGs.....	0
Q - Qualified - Qualified or accredited reinsurer.....	0
N - None of the above - Not allowed to write business in the state	7



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

(Casualty/Fire subsidiaries)

Q12.1



(Nationwide Corp. subsidiaries)

NATIONWIDE INSURANCE COMPANIES

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

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	10 W. Nationwide, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	1000 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	1015 Long Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	1050 Yard Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	1125 Rail Street, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1733036..	n/a.....	.....	.....	120 Acre Partners, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...95.000	Nationwide Mutual Insurance Company.....	...N.....	1.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	1125 Yard Street, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939867..	n/a.....	.....	.....	1175 Bobcat, 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.....	.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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.....		26-3260559..	n/a.....			E-Risk Services, L.L.C.....	DE.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
			30-0951639..	n/a.....			ERN-4 Property Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	Other non-Nationwide.....	N.....	2.....
0140	Nationwide.....	22209..	75-6013587..	n/a.....			Freedom Specialty Insurance Company.....	OH.....	IA.....	Scottsdale Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
			46-4736379..	n/a.....			GPN-1 Property Owners Association, Inc.....	OH.....	OTH.....	Other non-Nationwide.....	n/a.....	.....	other non-Nationwide.....	N.....	2.....
0140	Nationwide.....		20-4939866..	n/a.....			Grandview Yard Hotel Holdings, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		20-4939866..	n/a.....			Grandview Yard Hotel, LLC.....	OH.....	NIA.....	Grandview Yard Hotel Holdings, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....		20-4939866..	n/a.....			GVY Residential, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....

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.....	.....	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.....	.....
0140	Nationwide.....	.....	31-1036287..	n/a.....	.....	.....	Nationwide Cash Management Company.....	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

Q13.4

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	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.....	.....	20-0745965..	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.....	.....	20-1918935..	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.....

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.....	.....	20-2450960..	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.....
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.....	.....

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.....	.....	31-4177100..	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.....	.....
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.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.7

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.....	.....	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 Flre 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.....	.....
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.....	.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.8

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	31-1580283..	n/a.....	.....	.....	NWD 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.....	.....	85-1262262..	n/a.....	.....	.....	NW-Gator Walk, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
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..	n/a.....	.....	.....	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.....	.....
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.....	.....	85-1246853..	n/a.....	.....	.....	NW-Oakbrook, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	83-2260477..	n/a.....	.....	.....	NW-ORBDP, 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.....	.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.9

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

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.....	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.....

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.	NO

Explanations:

1.

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

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

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

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

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

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

Bar Code:



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

NONE

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	5,713,439,151	4,539,852,411
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	647,997,500	1,343,321,009
2.2 Additional investment made after acquisition.....	38,522,070	6,031,294
3. Capitalized deferred interest and other.....	3,937,576	4,210,990
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....	56,350,004	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).....	6,347,546,292	5,713,439,151
12. Total valuation allowance.....	(47,489,126)	(32,227,156)
13. Subtotal (Line 11 plus Line 12).....	6,300,057,166	5,681,211,995
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	6,300,057,166	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.....	10,362,310	52,515,027
2.2 Additional investment made after acquisition.....	48,998,335	68,637,747
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	(410,194)	5,114,867
6. Total gain (loss) on disposals.....	(29)	1,319
7. Deduct amounts received on disposals.....	13,582,966	34,258,861
8. Deduct amortization of premium and depreciation.....	(56,250)	796,531
9. Total foreign exchange change in book/adjusted carrying value.....	10,656	(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).....	382,215,188	336,780,826
12. Deduct total nonadmitted amounts.....	2,624,965	90,813
13. Statement value at end of current period (Line 11 minus Line 12).....	379,590,223	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.....	2,154,623,393	5,582,068,850
3. Accrual of discount.....	5,459,453	11,105,458
4. Unrealized valuation increase (decrease).....	(5,872,047)	1,771,016
5. Total gain (loss) on disposals.....	(799,441)	(1,413,264)
6. Deduct consideration for bonds and stocks disposed of.....	840,216,459	1,173,639,350
7. Deduct amortization of premium.....	16,531,256	22,350,141
8. Total foreign exchange change in book/adjusted carrying value.....	(26,115,606)	13,874,807
9. Deduct current year's other-than-temporary impairment recognized.....	33,207,718	988,380
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	4,767,720	(2,044,090)
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	23,496,140,984	22,254,032,945
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	23,496,140,984	22,254,032,945

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).....	10,755,130,250	305,079,274	159,436,174	(227,356,530)	10,755,130,250	10,673,416,820		10,575,734,020
2. NAIC 2 (a).....	11,302,305,333	216,175,603	217,602,648	(16,458,167)	11,302,305,333	11,284,420,121		10,529,433,734
3. NAIC 3 (a).....	971,440,808	5,087,500	14,071,587	138,613,947	971,440,808	1,101,070,668		831,904,723
4. NAIC 4 (a).....	278,779,289	8,132,070	16,585,269	106,708,410	278,779,289	377,034,500		230,147,191
5. NAIC 5 (a).....	15,818,945		6,006	(2,059,858)	15,818,945	13,753,081		40,303,895
6. NAIC 6 (a).....	635,829			2,201,170	635,829	2,836,999		488,473
7. Total Bonds.....	23,324,110,454	534,474,447	407,701,684	1,648,972	23,324,110,454	23,452,532,189	0	22,208,012,036
PREFERRED STOCK								
8. NAIC 1.....	844,384	615,399	35,759		844,384	1,424,024		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.....	844,384	615,399	35,759	0	844,384	1,424,024	0	532,848
15. Total Bonds and Preferred Stock.....	23,324,954,838	535,089,846	407,737,443	1,648,972	23,324,954,838	23,453,956,213	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.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	1,417,234,149	XXX.....	1,417,234,149	1,252,082	.....

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.....	9,079,913,667	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.....	9,482,185,852	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).....	1,417,234,149	1,819,506,334
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	1,417,234,149	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.....	196,194,751
3.	Unrealized valuation increase/(decrease).....	(863,127,420)
4.	SSAP No. 108 adjustments.....	
5.	Total gain (loss) on termination recognized.....	69,181,793
6.	Considerations received/(paid) on terminations.....	220,087,800
7.	Amortization.....	
8.	Adjustment to the book/adjusted carrying value of hedge item.....	
9.	Total foreign exchange change in book/adjusted carrying value.....	25,731,886
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	604,433,195
11.	Deduct nonadmitted assets.....	
12.	Statement value at end of current period (Line 10 minus Line 11).....	604,433,195

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).....	29,498,700
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.....	16,207,140
3.14	Section 1, Column 18, prior year.....	17,631,011 (1,423,871) (1,423,871)
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.....	16,207,140
3.24	Section 1, Column 19, prior year.....	17,631,011
3.25	SSAP No. 108 adjustments.....	(1,423,871) (1,423,871)
3.3	Subtotal (Line 3.1 minus Line 3.2).....	(0)
4.1	Cumulative variation margin on terminated contracts during the year.....	(84,070,280)
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	
4.22	Amount recognized.....	(84,070,280)
4.23	SSAP No. 108 adjustments.....	(84,070,280)
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).....	57,657,200
7.	Deduct nonadmitted assets.....	
8.	Statement value at end of current period (Line 6 minus Line 7).....	57,657,200

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.....	604,433,205
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	57,657,200
3.	Total (Line 1 plus Line 2).....	662,090,405
4.	Part D, Section 1, Column 5.....	670,216,494
5.	Part D, Section 1, Column 6.....	(8,126,089)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	694,671,042
8.	Part B, Section 1, Column 13.....	9,322,079
9.	Total (Line 7 plus Line 8).....	703,993,121
10.	Part D, Section 1, Column 8.....	705,946,743
11.	Part D, Section 1, Column 9.....	(1,953,622)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	15,612,612
14.	Part B, Section 1, Column 20.....	57,657,200
15.	Part D, Section 1, Column 11.....	73,269,812
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE E - PART 2 - VERIFICATION
Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	165,000,000
2. Cost of cash equivalents acquired.....	144,527,695	
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	137,961,135	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).....	6,566,560	0
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	6,566,560	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 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1103057.....	SCOTTSDALE.....	AZ.....	S.....	12/13/2019....	4.000	.....	.....13,187,500	78,392,783
00-1103126.....	BRISBANE.....	CA.....		06/25/2020....	3.550	10,000,000		21,464,000
00-1103134.....	BOULDER.....	CO.....		05/05/2020....	3.250	26,700,000		52,800,000
00-1103138.....	OGDEN.....	UT.....		04/29/2020....	3.500	7,250,000		14,305,000
00-1103139.....	HUNTINGTON.....	NY.....		05/01/2020....	3.150	8,000,000		11,835,000
00-1103141.....	CHARLOTTE.....	NC.....		04/28/2020....	3.100	26,360,000		40,632,000
00-1103151.....	BIRMINGHAM.....	AL.....		05/28/2020....	2.950	26,040,000		41,456,000
00-1103152.....	WINSTON-SALEM.....	NC.....		04/23/2020....	2.850	9,360,000		16,547,000
00-1103153.....	PORT ST LUCIE.....	FL.....		06/18/2020....	3.250	2,100,000		4,690,000
00-1103155.....	MIDLOTHIAN.....	VA.....		05/21/2020....	2.950	27,600,000		44,969,000
00-1103156.....	DENVER.....	CO.....		05/21/2020....	2.950	17,000,000		22,913,000
00-1103157.....	AVENTURA.....	FL.....		05/08/2020....	2.750	15,000,000		26,236,714
00-1103158.....	CHICAGO.....	IL.....		05/29/2020....	3.250	20,000,000		29,317,647
00-1103159.....	WESLEY CHAPEL.....	FL.....		04/23/2020....	2.900	52,000,000		71,132,000
00-1103160.....	WEST SACRAMENTO.....	CA.....		05/27/2020....	3.400	9,500,000		13,705,821
00-1103161.....	GREENWICH.....	CT.....		05/27/2020....	3.250	19,000,000		26,551,000
00-1103168.....	SCOTTSDALE.....	AZ.....		06/15/2020....	3.750	21,750,000		35,994,000
00-1103169.....	TINLEY PARK.....	IL.....		05/29/2020....	3.500	26,000,000		40,310,000
00-1103174.....	ALPHARETTA.....	GA.....		06/30/2020....	3.700	13,450,000		19,517,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	337,110,000	13,187,500	612,767,965
Mortgages in Good Standing - Mezzanine Loans								
99-0000073.....	CHARLOTTE.....	NC.....		12/19/2019....	12.000		1,147,861	79,800,000
99-0000074.....	SACRAMENTO.....	CA.....		03/05/2019....	10.250		5,610,958	55,100,000
99-0000075.....	MIAMI.....	FL.....		07/31/2019....	10.000		3,627,757	62,100,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....				XXX.....	XXX.....	0	10,386,576	197,000,000
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	337,110,000	23,574,076	809,767,965
3399999. Total Mortgages.....				XXX.....	XXX.....	337,110,000	23,574,076	809,767,965

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1102787.....	SANTA ANA.....	CA.....		10/12/2018....	05/29/2020....	6,641,680					0		6,541,439	6,541,439			0
0199999. Total - Mortgages Closed by Repayment.....						6,641,680	0	0	0	0	0	0	6,541,439	6,541,439	0	0	0
Mortgages With Partial Repayments																	
00-1001237.....	DALLAS.....	TX.....		11/20/2002....		1,240,118					0		51,450	51,450			0
00-1100265.....	ALTAMONTE SPRINGS.....	FL.....		12/18/2003....		416,366					0		34,537	34,537			0

SCHEDULE B - PART 3

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

QE02.1

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100406.....	EDISON.....	NJ.....	.....	05/18/2004....	.....	1,293,841.....	.....	.....	.....	.....	.....0	.....	65,005.....	65,005.....	.....	.....	.....0
00-1100421.....	PORT ORANGE.....	FL.....	.....	09/16/2004....	.....	160,265.....	.....	.....	.....	.....	.....0	.....	21,176.....	21,176.....	.....	.....	.....0
00-1100600.....	FARMERS BRANCH.....	TX.....	.....	12/16/2004....	.....	582,617.....	.....	.....	.....	.....	.....0	.....	10,558.....	10,558.....	.....	.....	.....0
00-1100719.....	FARMERS BRANCH.....	TX.....	.....	12/16/2004....	.....	115,874.....	.....	.....	.....	.....	.....0	.....	2,100.....	2,100.....	.....	.....	.....0
00-1100844.....	ORLAND PARK.....	IL.....	.....	07/22/2005....	.....	1,748,034.....	.....	.....	.....	.....	.....0	.....	68,871.....	68,871.....	.....	.....	.....0
00-1101147.....	SOUTH HAVEN.....	MI.....	.....	04/20/2006....	.....	319,904.....	.....	.....	.....	.....	.....0	.....	55,841.....	55,841.....	.....	.....	.....0
00-1101525.....	AUSTIN.....	TX.....	.....	07/18/2007....	.....	1,990,409.....	.....	.....	.....	.....	.....0	.....	26,352.....	26,352.....	.....	.....	.....0
00-1101660.....	BUFFALO GROVE.....	IL.....	.....	06/08/2009....	.....	1,709,456.....	.....	.....	.....	.....	.....0	.....	29,763.....	29,763.....	.....	.....	.....0
00-1101702.....	CLINTON.....	UT.....	.....	10/08/2010....	.....	2,466,242.....	.....	.....	.....	.....	.....0	.....	54,719.....	54,719.....	.....	.....	.....0
00-1101713.....	SAN DIEGO.....	CA.....	.....	10/05/2010....	.....	4,043,457.....	.....	.....	.....	.....	.....0	.....	149,138.....	149,138.....	.....	.....	.....0
00-1101727.....	WEST BABYLON.....	NY.....	.....	02/15/2011....	.....	666,483.....	.....	.....	.....	.....	.....0	.....	3,490.....	3,490.....	.....	.....	.....0
00-1101780.....	MINNEAPOLIS.....	MN.....	.....	09/20/2011....	.....	8,507,815.....	.....	.....	.....	.....	.....0	.....	56,196.....	56,196.....	.....	.....	.....0
00-1101800.....	CHICAGO.....	IL.....	.....	11/30/2011....	.....	8,534,133.....	.....	.....	.....	.....	.....0	.....	56,030.....	56,030.....	.....	.....	.....0
00-1101808.....	GAITHERSBURG.....	MD.....	.....	12/13/2011....	.....	9,361,019.....	.....	.....	.....	70,544.....	70,544.....	.....	13,071.....	13,071.....	.....	.....	.....0
00-1101813.....	RALEIGH.....	NC.....	.....	03/28/2012....	.....	2,986,712.....	.....	.....	.....	.....	.....0	.....	26,836.....	26,836.....	.....	.....	.....0
00-1101864.....	SUNSET VALLEY.....	TX.....	.....	07/17/2012....	.....	6,097,113.....	.....	.....	.....	.....	.....0	.....	57,844.....	57,844.....	.....	.....	.....0
00-1101908.....	OCEANSIDE.....	NY.....	.....	11/28/2012....	.....	9,692,144.....	.....	.....	.....	.....	.....0	.....	84,292.....	84,292.....	.....	.....	.....0
00-1101911.....	GRAND LEDGE.....	MI.....	.....	12/27/2012....	.....	3,543,692.....	.....	.....	.....	.....	.....0	.....	32,331.....	32,331.....	.....	.....	.....0
00-1101919.....	BLOOMINGTON.....	IN.....	.....	12/05/2012....	.....	7,946,531.....	.....	.....	.....	.....	.....0	.....	117,149.....	117,149.....	.....	.....	.....0
00-1101927.....	BRICK.....	NJ.....	.....	12/12/2012....	.....	17,194,596.....	.....	.....	.....	.....	.....0	.....	117,196.....	117,196.....	.....	.....	.....0
00-1101979.....	SEATTLE.....	WA.....	.....	08/01/2013....	.....	11,398,394.....	.....	.....	.....	.....	.....0	.....	161,949.....	161,949.....	.....	.....	.....0
00-1102007.....	LAKEWOOD.....	OH.....	.....	06/28/2013....	.....	12,467,121.....	.....	.....	.....	.....	.....0	.....	206,730.....	206,730.....	.....	.....	.....0
00-1102009.....	AVON.....	OH.....	.....	08/22/2013....	.....	13,785,479.....	.....	.....	.....	.....	.....0	.....	101,102.....	101,102.....	.....	.....	.....0
00-1102015.....	BOSTON.....	MA.....	.....	07/30/2013....	.....	11,550,377.....	.....	.....	.....	.....	.....0	.....	109,700.....	109,700.....	.....	.....	.....0
00-1102026.....	KNOXVILLE.....	TN.....	.....	10/15/2013....	.....	4,496,740.....	.....	.....	.....	.....	.....0	.....	57,981.....	57,981.....	.....	.....	.....0
00-1102029.....	BROKEN ARROW.....	OK.....	.....	10/10/2013....	.....	10,385,782.....	.....	.....	.....	.....	.....0	.....	168,367.....	168,367.....	.....	.....	.....0
00-1102037.....	INDEPENDENCE TWP.....	MI.....	.....	09/05/2013....	.....	9,068,926.....	.....	.....	.....	.....	.....0	.....	66,880.....	66,880.....	.....	.....	.....0
00-1102051.....	GAINESVILLE.....	FL.....	.....	11/01/2013....	.....	2,729,792.....	.....	.....	.....	.....	.....0	.....	15,116.....	15,116.....	.....	.....	.....0
00-1102054.....	COLUMBUS.....	OH.....	.....	05/14/2014....	.....	12,280,270.....	.....	.....	.....	.....	.....0	.....	64,692.....	64,692.....	.....	.....	.....0
00-1102080.....	GAINESVILLE.....	FL.....	.....	12/12/2013....	.....	5,951,945.....	.....	.....	.....	.....	.....0	.....	51,008.....	51,008.....	.....	.....	.....0
00-1102081.....	GAINESVILLE.....	FL.....	.....	12/12/2013....	.....	1,190,389.....	.....	.....	.....	.....	.....0	.....	10,202.....	10,202.....	.....	.....	.....0
00-1102082.....	TORRANCE.....	CA.....	.....	10/28/2013....	.....	4,665,382.....	.....	.....	.....	.....	.....0	.....	40,751.....	40,751.....	.....	.....	.....0
00-1102096.....	BALTIMORE.....	MD.....	.....	11/12/2013....	.....	5,580,611.....	.....	.....	.....	.....	.....0	.....	29,077.....	29,077.....	.....	.....	.....0
00-1102098.....	WILMINGTON.....	NC.....	.....	12/06/2013....	.....	10,196,368.....	.....	.....	.....	.....	.....0	.....	48,733.....	48,733.....	.....	.....	.....0
00-1102099.....	BEAVERTON.....	OR.....	.....	12/10/2013....	.....	8,537,195.....	.....	.....	.....	.....	.....0	.....	23,793.....	23,793.....	.....	.....	.....0
00-1102147.....	WALNUT CREEK.....	CA.....	.....	09/29/2014....	.....	14,066,300.....	.....	.....	.....	.....	.....0	.....	79,032.....	79,032.....	.....	.....	.....0
00-1102153.....	SANTA ANA.....	CA.....	.....	05/28/2014....	.....	1,884,983.....	.....	.....	.....	.....	.....0	.....	11,131.....	11,131.....	.....	.....	.....0
00-1102157.....	EXTON.....	PA.....	.....	05/07/2015....	.....	11,611,846.....	.....	.....	.....	.....	.....0	.....	69,572.....	69,572.....	.....	.....	.....0
00-1102176.....	PORTLAND.....	OR.....	.....	07/01/2014....	.....	11,909,974.....	.....	.....	.....	.....	.....0	.....	158,607.....	158,607.....	.....	.....	.....0
00-1102210.....	COLUMBUS.....	OH.....	.....	08/20/2015....	.....	11,765,700.....	.....	.....	.....	.....	.....0	.....	62,223.....	62,223.....	.....	.....	.....0
00-1102216.....	BELLEVUE.....	WA.....	.....	10/16/2014....	.....	9,058,106.....	.....	.....	.....	.....	.....0	.....	36,057.....	36,057.....	.....	.....	.....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
00-1102219.....	NASHVILLE.....	TN.....	.....	09/29/2014....	.....	4,948,595	.....	.....	.....	.....	.....0	.....	38,808	38,808	.....	.....	.....0
00-1102234.....	SAN DIEGO.....	CA.....	.....	09/17/2014....	.....	4,986,517	.....	.....	.....	.....	.....0	.....	20,633	20,633	.....	.....	.....0
00-1102237.....	SHERIDAN.....	CO.....	.....	10/07/2014....	.....	9,124,322	.....	.....	.....	.....	.....0	.....	75,926	75,926	.....	.....	.....0
00-1102245.....	BEAVERTON.....	OR.....	.....	10/16/2014....	.....	3,862,988	.....	.....	.....	.....	.....0	.....	22,539	22,539	.....	.....	.....0
00-1102249.....	JERICO.....	NY.....	.....	12/19/2014....	.....	10,848,643	.....	.....	.....	.....	.....0	.....	65,183	65,183	.....	.....	.....0
00-1102254.....	LONGMONT.....	CO.....	.....	11/06/2014....	.....	6,154,764	.....	.....	.....	.....	.....0	.....	52,309	52,309	.....	.....	.....0
00-1102255.....	ZEELAND.....	MI.....	.....	12/18/2014....	.....	2,271,565	.....	.....	.....	.....	.....0	.....	45,010	45,010	.....	.....	.....0
00-1102264.....	CHARLOTTESVILLE.....	VA.....	.....	01/12/2015....	.....	3,631,098	.....	.....	.....	.....	.....0	.....	44,344	44,344	.....	.....	.....0
00-1102276.....	STRONGSVILLE.....	OH.....	.....	12/23/2014....	.....	13,563,607	.....	.....	.....	.....	.....0	.....	167,262	167,262	.....	.....	.....0
00-1102278.....	DENVER.....	CO.....	.....	01/16/2015....	.....	5,233,849	.....	.....	.....	.....	.....0	.....	43,959	43,959	.....	.....	.....0
00-1102280.....	BOULDER.....	CO.....	.....	02/02/2015....	.....	8,301,212	.....	.....	.....	.....	.....0	.....	69,770	69,770	.....	.....	.....0
00-1102281.....	GENEVA.....	IL.....	.....	12/18/2014....	.....	14,130,000	.....	.....	.....	81,969	81,969	.....	22,367	22,367	.....	.....	.....0
00-1102289.....	SCOTTSDALE.....	AZ.....	.....	04/29/2015....	.....	9,702,140	.....	.....	.....	.....	.....0	.....	49,084	49,084	.....	.....	.....0
00-1102303.....	HENDERSON.....	NV.....	.....	01/29/2015....	.....	7,439,585	.....	.....	.....	.....	.....0	.....	43,843	43,843	.....	.....	.....0
00-1102304.....	ORLANDO.....	FL.....	.....	02/17/2015....	.....	13,243,329	.....	.....	.....	81,891	81,891	.....	23,585	23,585	.....	.....	.....0
00-1102305.....	SEATTLE.....	WA.....	.....	03/10/2015....	.....	14,883,856	.....	.....	.....	.....	.....0	.....	183,936	183,936	.....	.....	.....0
00-1102309.....	JACKSONVILLE.....	FL.....	.....	01/29/2015....	.....	14,248,699	.....	.....	.....	.....	.....0	.....	86,139	86,139	.....	.....	.....0
00-1102310.....	JACKSON HEIGHTS.....	NY.....	.....	03/31/2015....	.....	18,397,559	.....	.....	.....	.....	.....0	.....	153,897	153,897	.....	.....	.....0
00-1102315.....	ROCKVILLE.....	MD.....	.....	06/01/2015....	.....	4,620,834	.....	.....	.....	.....	.....0	.....	38,420	38,420	.....	.....	.....0
00-1102317.....	FRISCO.....	TX.....	.....	04/29/2015....	.....	12,800,000	.....	.....	.....	.....	.....0	.....	19,279	19,279	.....	.....	.....0
00-1102319.....	BIRMINGHAM.....	AL.....	.....	05/07/2015....	.....	12,217,209	.....	.....	.....	.....	.....0	.....	141,547	141,547	.....	.....	.....0
00-1102331.....	FREMONT.....	CA.....	.....	10/01/2015....	.....	4,006,517	.....	.....	.....	.....	.....0	.....	75,418	75,418	.....	.....	.....0
00-1102333.....	NASHVILLE.....	TN.....	.....	09/04/2015....	.....	12,410,505	.....	.....	.....	.....	.....0	.....	103,610	103,610	.....	.....	.....0
00-1102335.....	SCOTTSDALE.....	AZ.....	.....	03/31/2015....	.....	6,330,894	.....	.....	.....	18,275	18,275	.....	26,202	26,202	.....	.....	.....0
00-1102350.....	MELVILLE.....	NY.....	.....	04/29/2015....	.....	16,312,692	.....	.....	.....	.....	.....0	.....	100,917	100,917	.....	.....	.....0
00-1102354.....	SAN ANTONIO.....	TX.....	.....	05/18/2015....	.....	7,408,987	.....	.....	.....	.....	.....0	.....	60,717	60,717	.....	.....	.....0
00-1102356.....	SAN JUAN CAPISTRANO.....	CA.....	.....	04/16/2015....	.....	10,019,802	.....	.....	.....	.....	.....0	.....	119,825	119,825	.....	.....	.....0
00-1102365.....	STRONGSVILLE.....	OH.....	.....	05/14/2015....	.....	16,780,288	.....	.....	.....	.....	.....0	.....	134,777	134,777	.....	.....	.....0
00-1102366.....	WILMINGTON.....	NC.....	.....	06/18/2015....	.....	7,303,419	.....	.....	.....	.....	.....0	.....	43,351	43,351	.....	.....	.....0
00-1102368.....	TORRANCE.....	CA.....	.....	10/23/2015....	.....	8,134,058	.....	.....	.....	.....	.....0	.....	59,110	59,110	.....	.....	.....0
00-1102370.....	CHICAGO.....	IL.....	.....	06/10/2015....	.....	11,751,224	.....	.....	.....	.....	.....0	.....	96,387	96,387	.....	.....	.....0
00-1102371.....	NORTH LAS VEGAS.....	NV.....	.....	05/20/2015....	.....	8,179,200	.....	.....	.....	.....	.....0	.....	49,994	49,994	.....	.....	.....0
00-1102380.....	SAN ANTONIO.....	TX.....	.....	05/07/2015....	.....	16,061,238	.....	.....	.....	.....	.....0	.....	76,493	76,493	.....	.....	.....0
00-1102394.....	ANN ARBOR.....	MI.....	.....	07/31/2015....	.....	17,762,623	.....	.....	.....	.....	.....0	.....	142,268	142,268	.....	.....	.....0
00-1102399.....	WEST FARGO.....	ND.....	.....	09/11/2015....	.....	7,851,457	.....	.....	.....	.....	.....0	.....	43,042	43,042	.....	.....	.....0
00-1102402.....	LEHI.....	UT.....	.....	08/17/2015....	.....	3,870,507	.....	.....	.....	.....	.....0	.....	73,275	73,275	.....	.....	.....0
00-1102405.....	MORRISVILLE.....	NC.....	.....	10/01/2015....	.....	10,041,246	.....	.....	.....	.....	.....0	.....	46,505	46,505	.....	.....	.....0
00-1102412.....	MADISON.....	WI.....	.....	09/29/2015....	.....	7,693,517	.....	.....	.....	.....	.....0	.....	43,371	43,371	.....	.....	.....0
00-1102413.....	KANSAS CITY.....	KS.....	.....	08/27/2015....	.....	6,814,823	.....	.....	.....	.....	.....0	.....	38,055	38,055	.....	.....	.....0
00-1102420.....	COLUMBUS.....	OH.....	.....	11/19/2015....	.....	6,768,854	.....	.....	.....	.....	.....0	.....	33,605	33,605	.....	.....	.....0
00-1102421.....	COLUMBUS.....	OH.....	.....	11/19/2015....	.....	1,335,438	.....	.....	.....	.....	.....0	.....	11,627	11,627	.....	.....	.....0
00-1102423.....	MOORE.....	OK.....	.....	11/18/2015....	.....	18,316,022	.....	.....	.....	.....	.....0	.....	90,287	90,287	.....	.....	.....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
00-1102425.....	DALLAS.....	TX.....	.....	04/04/2016....	.....	11,983,267	.....	.....	.....	.....	.....0	.....	54,093	54,093	.....	.....	.....0
00-1102426.....	DALLAS.....	TX.....	.....	11/25/2015....	.....	14,266,439	.....	.....	.....	.....	.....0	.....	66,708	66,708	.....	.....	.....0
00-1102427.....	FOLSOM.....	PA.....	.....	10/23/2015....	.....	10,522,846	.....	.....	.....	.....	.....0	.....	122,400	122,400	.....	.....	.....0
00-1102428.....	COLUMBUS.....	OH.....	..S...	11/05/2015....	.....	14,368,956	.....	.....	.....	.....	.....0	.....	160,608	160,608	.....	.....	.....0
00-1102431.....	CHANDLER.....	AZ.....	.....	09/30/2015....	.....	24,470,238	.....	.....	.....	.....	.....0	.....	117,759	117,759	.....	.....	.....0
00-1102434.....	VANCOUVER.....	WA.....	.....	10/13/2015....	.....	17,113,835	.....	.....	.....	.....	.....0	.....	44,393	44,393	.....	.....	.....0
00-1102435.....	AURORA.....	CO.....	.....	10/09/2015....	.....	4,765,077	.....	.....	.....	32,900	32,900	.....	12,021	12,021	.....	.....	.....0
00-1102440.....	AMERICAN FORK.....	UT.....	.....	10/08/2015....	.....	7,049,364	.....	.....	.....	.....	.....0	.....	80,771	80,771	.....	.....	.....0
00-1102441.....	SOMERVILLE.....	MA.....	.....	12/18/2015....	.....	15,417,303	.....	.....	.....	.....	.....0	.....	109,597	109,597	.....	.....	.....0
00-1102442.....	SAN DIEGO.....	CA.....	.....	10/19/2015....	.....	3,583,534	.....	.....	.....	.....	.....0	.....	28,011	28,011	.....	.....	.....0
00-1102448.....	BELLINGHAM.....	MA.....	.....	10/01/2015....	.....	11,213,419	.....	.....	.....	70,221	70,221	.....	21,565	21,565	.....	.....	.....0
00-1102449.....	SALEM.....	OR.....	.....	03/07/2016....	.....	8,567,908	.....	.....	.....	.....	.....0	.....	46,978	46,978	.....	.....	.....0
00-1102451.....	MADISON.....	WI.....	.....	12/11/2015....	.....	10,610,836	.....	.....	.....	.....	.....0	.....	53,920	53,920	.....	.....	.....0
00-1102454.....	GRANDVIEW HEIGHTS.....	OH.....	..S...	12/01/2015....	.....	18,372,218	.....	.....	.....	.....	.....0	.....	306,545	306,545	.....	.....	.....0
00-1102476.....	BOULDER.....	CO.....	.....	02/08/2016....	.....	6,979,137	.....	.....	.....	.....	.....0	.....	74,993	74,993	.....	.....	.....0
00-1102477.....	MILPITAS.....	CA.....	.....	12/14/2015....	.....	18,582,521	.....	.....	.....	60,667	60,667	.....	61,060	61,060	.....	.....	.....0
00-1102478.....	MILPITAS.....	CA.....	.....	12/14/2015....	.....	15,203,881	.....	.....	.....	49,637	49,637	.....	49,958	49,958	.....	.....	.....0
00-1102479.....	MURRAY.....	UT.....	.....	12/10/2015....	.....	4,927,878	.....	.....	.....	.....	.....0	.....	35,058	35,058	.....	.....	.....0
00-1102481.....	CABIN JOHN.....	MD.....	.....	02/10/2016....	.....	9,328,006	.....	.....	.....	.....	.....0	.....	43,624	43,624	.....	.....	.....0
00-1102483.....	SALT LAKE CITY.....	UT.....	.....	01/14/2016....	.....	4,596,192	.....	.....	.....	.....	.....0	.....	50,475	50,475	.....	.....	.....0
00-1102488.....	MALDEN.....	MA.....	.....	04/01/2016....	.....	36,194,336	.....	.....	.....	.....	.....0	.....	207,219	207,219	.....	.....	.....0
00-1102489.....	ST CHARLES.....	MO.....	.....	08/17/2016....	.....	14,020,239	.....	.....	.....	.....	.....0	.....	80,716	80,716	.....	.....	.....0
00-1102490.....	LOUISVILLE.....	KY.....	.....	03/09/2016....	.....	16,399,582	.....	.....	.....	.....	.....0	.....	119,768	119,768	.....	.....	.....0
00-1102491.....	MERIDIAN.....	ID.....	.....	02/01/2016....	.....	10,870,526	.....	.....	.....	.....	.....0	.....	81,003	81,003	.....	.....	.....0
00-1102493.....	RANCHO CUCAMONGA.....	CA.....	.....	02/01/2016....	.....	5,749,608	.....	.....	.....	.....	.....0	.....	61,425	61,425	.....	.....	.....0
00-1102504.....	PORTLAND.....	OR.....	.....	01/20/2016....	.....	20,838,205	.....	.....	.....	.....	.....0	.....	109,824	109,824	.....	.....	.....0
00-1102509.....	COVINGTON.....	KY.....	.....	10/12/2018....	.....	7,650,000	.....	.....	.....	.....	.....0	.....	32,527	32,527	.....	.....	.....0
00-1102511.....	WINSTON-SALEM.....	NC.....	.....	02/01/2016....	.....	21,271,303	.....	.....	.....	145,132	145,132	.....	53,024	53,024	.....	.....	.....0
00-1102513.....	OCEANSIDE.....	CA.....	.....	03/28/2016....	.....	3,631,192	.....	.....	.....	.....	.....0	.....	19,970	19,970	.....	.....	.....0
00-1102520.....	MCCANDLESS.....	PA.....	.....	04/29/2016....	.....	68,114,534	.....	.....	.....	.....	.....0	.....	103,905	103,905	.....	.....	.....0
00-1102541.....	GARDEN GROVE.....	CA.....	.....	03/29/2016....	.....	7,589,396	.....	.....	.....	.....	.....0	.....	59,817	59,817	.....	.....	.....0
00-1102545.....	WESTERVILLE.....	OH.....	.....	03/17/2016....	.....	6,914,712	.....	.....	.....	.....	.....0	.....	36,293	36,293	.....	.....	.....0
00-1102551.....	BENTONVILLE.....	AR.....	.....	04/21/2016....	.....	27,577,373	.....	.....	.....	.....	.....0	.....	298,847	298,847	.....	.....	.....0
00-1102552.....	BOSTON.....	MA.....	.....	04/05/2016....	.....	29,555,798	.....	.....	.....	.....	.....0	.....	155,180	155,180	.....	.....	.....0
00-1102553.....	LEXINGTON.....	SC.....	.....	09/01/2016....	.....	5,128,277	.....	.....	.....	.....	.....0	.....	39,030	39,030	.....	.....	.....0
00-1102557.....	ROWLAND HEIGHTS.....	CA.....	.....	06/30/2016....	.....	23,993,338	.....	.....	.....	.....	.....0	.....	138,219	138,219	.....	.....	.....0
00-1102559.....	ORANGE.....	CA.....	.....	06/30/2016....	.....	2,655,573	.....	.....	.....	.....	.....0	.....	15,298	15,298	.....	.....	.....0
00-1102560.....	ANAHEIM.....	CA.....	.....	06/30/2016....	.....	5,497,503	.....	.....	.....	.....	.....0	.....	31,670	31,670	.....	.....	.....0
00-1102562.....	WESTMINSTER.....	CA.....	.....	06/30/2016....	.....	14,256,236	.....	.....	.....	.....	.....0	.....	82,126	82,126	.....	.....	.....0
00-1102564.....	COSTA MESA.....	CA.....	.....	06/30/2016....	.....	13,836,935	.....	.....	.....	.....	.....0	.....	79,711	79,711	.....	.....	.....0
00-1102567.....	LAGUNA HILLS.....	CA.....	.....	06/30/2016....	.....	7,361,063	.....	.....	.....	.....	.....0	.....	42,405	42,405	.....	.....	.....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	.....	124,700	124,700	.....	.....	.....0
00-1102570.....	EVERETT.....	WA.....	.....	05/03/2016....	.....	16,442,412	.....	.....	.....	.....	.....0	.....	121,238	121,238	.....	.....	.....0
00-1102572.....	SEATTLE.....	WA.....	.....	08/29/2016....	.....	11,835,437	.....	.....	.....	.....	.....0	.....	60,548	60,548	.....	.....	.....0
00-1102574.....	ATLANTA.....	GA.....	.....	07/26/2016....	.....	18,148,696	.....	.....	.....	.....	.....0	.....	85,169	85,169	.....	.....	.....0
00-1102599.....	OCONOMOWOC.....	WI.....	.....	06/01/2016....	.....	7,897,567	.....	.....	.....	.....	.....0	.....	46,262	46,262	.....	.....	.....0
00-1102612.....	EDISON.....	NJ.....	.....	08/04/2016....	.....	13,681,457	.....	.....	.....	.....	.....0	.....	150,348	150,348	.....	.....	.....0
00-1102614.....	ROGERS.....	AR.....	.....	09/01/2016....	.....	21,950,817	.....	.....	.....	.....	.....0	.....	236,575	236,575	.....	.....	.....0
00-1102617.....	CONCORD.....	NH.....	.....	06/23/2016....	.....	11,761,960	.....	.....	.....	.....	.....0	.....	66,155	66,155	.....	.....	.....0
00-1102619.....	MADISON.....	WI.....	.....	08/10/2016....	.....	7,263,934	.....	.....	.....	.....	.....0	.....	38,714	38,714	.....	.....	.....0
00-1102630.....	EVERETT.....	WA.....	.....	09/15/2016....	.....	3,324,293	.....	.....	.....	.....	.....0	.....	57,183	57,183	.....	.....	.....0
00-1102631.....	GASTONIA.....	NC.....	.....	11/22/2016....	.....	7,108,922	.....	.....	.....	.....	.....0	.....	51,253	51,253	.....	.....	.....0
00-1102634.....	WALKER.....	MI.....	.....	04/05/2017....	.....	18,082,734	.....	.....	.....	.....	.....0	.....	288,027	288,027	.....	.....	.....0
00-1102635.....	WESTPORT.....	CT.....	.....	09/26/2016....	.....	13,764,339	.....	.....	.....	.....	.....0	.....	78,985	78,985	.....	.....	.....0
00-1102636.....	OVIEDO.....	FL.....	.....	08/08/2016....	.....	12,420,602	.....	.....	.....	.....	.....0	.....	97,144	97,144	.....	.....	.....0
00-1102641.....	SAN ANTONIO.....	TX.....	.....	08/08/2016....	.....	8,858,812	.....	.....	.....	.....	.....0	.....	69,286	69,286	.....	.....	.....0
00-1102643.....	HILLSBORO.....	OR.....	.....	11/07/2016....	.....	10,117,722	.....	.....	.....	.....	.....0	.....	78,322	78,322	.....	.....	.....0
00-1102648.....	COLUMBUS.....	OH.....	.....	10/11/2016....	.....	10,783,240	.....	.....	.....	.....	.....0	.....	51,036	51,036	.....	.....	.....0
00-1102649.....	BEXLEY.....	OH.....	.....	11/23/2016....	.....	6,305,541	.....	.....	.....	.....	.....0	.....	46,463	46,463	.....	.....	.....0
00-1102653.....	CERRITOS.....	CA.....	.....	09/23/2016....	.....	6,416,810	.....	.....	.....	.....	.....0	.....	49,325	49,325	.....	.....	.....0
00-1102655.....	MOUNTAIN VIEW.....	CA.....	.....	11/14/2016....	.....	16,926,375	.....	.....	.....	.....	.....0	.....	95,485	95,485	.....	.....	.....0
00-1102656.....	EL SEGUNDO.....	CA.....	.....	12/15/2016....	.....	11,080,968	.....	.....	.....	.....	.....0	.....	83,996	83,996	.....	.....	.....0
00-1102660.....	WILDOMAR.....	CA.....	.....	05/23/2017....	.....	11,564,815	.....	.....	.....	.....	.....0	.....	54,012	54,012	.....	.....	.....0
00-1102665.....	GLASTONBURY.....	CT.....	.....	10/20/2016....	.....	17,979,503	.....	.....	.....	101,308	101,308	.....	34,337	34,337	.....	.....	.....0
00-1102672.....	AMERICAN CANYON.....	CA.....	.....	10/12/2018....	.....	6,677,520	.....	.....	.....	.....	.....0	.....	52,096	52,096	.....	.....	.....0
00-1102679.....	ANN ARBOR.....	MI.....	.....	12/09/2016....	.....	4,726,854	.....	.....	.....	.....	.....0	.....	16,715	16,715	.....	.....	.....0
00-1102683.....	CHAPEL HILL.....	NC.....	.....	01/30/2017....	.....	51,564,112	.....	.....	.....	.....	.....0	.....	355,520	355,520	.....	.....	.....0
00-1102687.....	SANTA CLARA.....	CA.....	.....	09/19/2018....	.....	20,942,757	.....	.....	.....	.....	.....0	.....	87,578	87,578	.....	.....	.....0
00-1102689.....	MACON.....	GA.....	.....	02/06/2017....	.....	10,715,616	.....	.....	.....	.....	.....0	.....	52,367	52,367	.....	.....	.....0
00-1102692.....	GRANDVIEW HEIGHTS.....	OH.....	..S..	02/01/2017....	.....	34,319,904	.....	.....	.....	.....	.....0	.....	295,262	295,262	.....	.....	.....0
00-1102693.....	WEST CHESTER.....	PA.....	.....	03/06/2017....	.....	35,970,587	.....	.....	.....	.....	.....0	.....	162,773	162,773	.....	.....	.....0
00-1102700.....	BERKELEY.....	CA.....	.....	02/17/2017....	.....	11,500,000	.....	.....	.....	.....	.....0	.....	47,957	47,957	.....	.....	.....0
00-1102704.....	SEATTLE.....	WA.....	.....	04/06/2017....	.....	4,493,329	.....	.....	.....	.....	.....0	.....	27,195	27,195	.....	.....	.....0
00-1102707.....	SEATTLE.....	WA.....	.....	04/11/2017....	.....	10,000,000	.....	.....	.....	.....	.....0	.....	14,408	14,408	.....	.....	.....0
00-1102712.....	VALENCIA.....	CA.....	.....	05/15/2017....	.....	3,629,550	.....	.....	.....	.....	.....0	.....	18,201	18,201	.....	.....	.....0
00-1102719.....	KENT.....	WA.....	.....	04/13/2017....	.....	8,942,083	.....	.....	.....	.....	.....0	.....	140,555	140,555	.....	.....	.....0
00-1102720.....	BILLERICA.....	MA.....	.....	05/01/2017....	.....	2,910,948	.....	.....	.....	.....	.....0	.....	19,824	19,824	.....	.....	.....0
00-1102721.....	BROOKLYN.....	NY.....	.....	06/01/2017....	.....	12,826,424	.....	.....	.....	.....	.....0	.....	41,737	41,737	.....	.....	.....0
00-1102727.....	CHARLESTON.....	SC.....	.....	05/22/2017....	.....	16,253,050	.....	.....	.....	.....	.....0	.....	160,126	160,126	.....	.....	.....0
00-1102728.....	GREENVILLE.....	SC.....	.....	10/12/2018....	.....	4,337,812	.....	.....	.....	.....	.....0	.....	28,207	28,207	.....	.....	.....0
00-1102740.....	MEMPHIS.....	TN.....	.....	08/16/2017....	.....	14,051,961	.....	.....	.....	.....	.....0	.....	111,638	111,638	.....	.....	.....0
00-1102753.....	ENCINITAS.....	CA.....	.....	06/23/2017....	.....	6,150,542	.....	.....	.....	.....	.....0	.....	27,638	27,638	.....	.....	.....0
00-1102754.....	SAN DIEGO.....	CA.....	.....	07/18/2017....	.....	9,580,691	.....	.....	.....	.....	.....0	.....	47,791	47,791	.....	.....	.....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
00-1102756.....	MADISON.....	WI.....	.....	07/10/2017....	.....	10,931,745	.....	.....	.....	.....	.....0	.....	52,392	52,392	.....	.....	.....0
00-1102757.....	BALTIMORE.....	MD.....	.....	08/08/2017....	.....	10,020,993	.....	.....	.....	73,033	73,033	.....	18,875	18,875	.....	.....	.....0
00-1102761.....	RICHMOND.....	VA.....	.....	07/19/2017....	.....	12,685,071	.....	.....	.....	.....	.....0	.....	64,290	64,290	.....	.....	.....0
00-1102762.....	ODESSA.....	FL.....	.....	07/14/2017....	.....	12,302,346	.....	.....	.....	.....	.....0	.....	24,859	24,859	.....	.....	.....0
00-1102764.....	MYRTLE BEACH.....	SC.....	.....	07/07/2017....	.....	15,726,019	.....	.....	.....	.....	.....0	.....	76,957	76,957	.....	.....	.....0
00-1102766.....	PLACENTIA.....	CA.....	.....	07/27/2017....	.....	3,777,518	.....	.....	.....	.....	.....0	.....	17,219	17,219	.....	.....	.....0
00-1102767.....	KALAMAZOO.....	MI.....	.....	07/20/2017....	.....	6,822,691	.....	.....	.....	.....	.....0	.....	77,513	77,513	.....	.....	.....0
00-1102768.....	PLACENTIA.....	CA.....	.....	07/27/2017....	.....	6,859,178	.....	.....	.....	.....	.....0	.....	31,266	31,266	.....	.....	.....0
00-1102772.....	NORTHBROOK.....	IL.....	.....	08/10/2017....	.....	23,034,397	.....	.....	.....	.....	.....0	.....	231,052	231,052	.....	.....	.....0
00-1102773.....	IRMO.....	SC.....	.....	07/26/2017....	.....	10,038,257	.....	.....	.....	.....	.....0	.....	69,617	69,617	.....	.....	.....0
00-1102774.....	VERNON.....	CA.....	.....	06/30/2017....	.....	14,790,180	.....	.....	.....	.....	.....0	.....	77,864	77,864	.....	.....	.....0
00-1102779.....	FAIRFAX.....	VA.....	.....	08/25/2017....	.....	7,579,619	.....	.....	.....	26,990	26,990	.....	33,148	33,148	.....	.....	.....0
00-1102786.....	MARYSVILLE.....	WA.....	.....	01/10/2018....	.....	22,417,995	.....	.....	.....	150,301	150,301	.....	70,268	70,268	.....	.....	.....0
00-1102789.....	EAST RUTHERFORD.....	NJ.....	.....	09/18/2017....	.....	12,087,072	.....	.....	.....	89,399	89,399	.....	37,335	37,335	.....	.....	.....0
00-1102792.....	WOODSTOCK.....	GA.....	.....	10/12/2017....	.....	21,284,134	.....	.....	.....	.....	.....0	.....	91,937	91,937	.....	.....	.....0
00-1102794.....	TULSA.....	OK.....	.....	10/30/2017....	.....	11,140,627	.....	.....	.....	.....	.....0	.....	108,959	108,959	.....	.....	.....0
00-1102796.....	OVERLAND PARK.....	KS.....	.....	11/07/2017....	.....	26,107,981	.....	.....	.....	.....	.....0	.....	231,081	231,081	.....	.....	.....0
00-1102797.....	REDMOND.....	WA.....	.....	09/08/2017....	.....	9,980,058	.....	.....	.....	.....	.....0	.....	149,501	149,501	.....	.....	.....0
00-1102799.....	EUGENE.....	OR.....	.....	10/26/2017....	.....	4,572,180	.....	.....	.....	.....	.....0	.....	22,577	22,577	.....	.....	.....0
00-1102800.....	FORT MILL.....	SC.....	.....	09/22/2017....	.....	8,502,734	.....	.....	.....	.....	.....0	.....	60,493	60,493	.....	.....	.....0
00-1102803.....	NASHVILLE.....	TN.....	.....	11/27/2017....	.....	13,291,010	.....	.....	.....	.....	.....0	.....	93,196	93,196	.....	.....	.....0
00-1102808.....	WILLIAMSVILLE.....	NY.....	.....	12/01/2017....	.....	8,292,788	.....	.....	.....	.....	.....0	.....	53,777	53,777	.....	.....	.....0
00-1102809.....	CHICAGO.....	IL.....	.....	11/01/2017....	.....	39,940,810	.....	.....	.....	.....	.....0	.....	180,437	180,437	.....	.....	.....0
00-1102814.....	BEDFORD.....	NH.....	.....	03/15/2018....	.....	15,500,000	.....	.....	.....	.....	.....0	.....	61,096	61,096	.....	.....	.....0
00-1102823.....	PORTSMOUTH.....	NH.....	.....	12/22/2017....	.....	11,000,000	.....	.....	.....	.....	.....0	.....	46,771	46,771	.....	.....	.....0
00-1102825.....	NAPLES.....	FL.....	.....	12/05/2017....	.....	9,532,702	.....	.....	.....	.....	.....0	.....	64,228	64,228	.....	.....	.....0
00-1102827.....	BURIEN.....	WA.....	.....	12/18/2017....	.....	10,242,515	.....	.....	.....	.....	.....0	.....	101,017	101,017	.....	.....	.....0
00-1102828.....	MODESTO.....	CA.....	.....	02/01/2018....	.....	3,826,530	.....	.....	.....	.....	.....0	.....	24,953	24,953	.....	.....	.....0
00-1102829.....	MODESTO.....	CA.....	.....	02/01/2018....	.....	3,348,214	.....	.....	.....	.....	.....0	.....	21,833	21,833	.....	.....	.....0
00-1102830.....	SAN DIEGO.....	CA.....	.....	02/23/2018....	.....	7,350,701	.....	.....	.....	.....	.....0	.....	37,300	37,300	.....	.....	.....0
00-1102832.....	MONROE.....	WA.....	.....	01/04/2018....	.....	16,012,628	.....	.....	.....	.....	.....0	.....	105,918	105,918	.....	.....	.....0
00-1102833.....	BEAVERTON.....	OR.....	.....	03/05/2018....	.....	10,266,096	.....	.....	.....	.....	.....0	.....	20,248	20,248	.....	.....	.....0
00-1102837.....	KENT.....	WA.....	.....	03/06/2018....	.....	41,969,568	.....	.....	.....	.....	.....0	.....	204,052	204,052	.....	.....	.....0
00-1102839.....	JACKSONVILLE.....	FL.....	.....	01/09/2018....	.....	30,474,081	.....	.....	.....	.....	.....0	.....	150,687	150,687	.....	.....	.....0
00-1102840.....	TONAWANDA.....	NY.....	.....	02/07/2018....	.....	5,807,446	.....	.....	.....	.....	.....0	.....	28,856	28,856	.....	.....	.....0
00-1102852.....	BALA CYNWYD.....	PA.....	.....	04/06/2018....	.....	14,196,677	.....	.....	.....	.....	.....0	.....	132,822	132,822	.....	.....	.....0
00-1102855.....	SAN DIEGO.....	CA.....	.....	03/09/2018....	.....	3,701,222	.....	.....	.....	.....	.....0	.....	23,494	23,494	.....	.....	.....0
00-1102856.....	CAMBRIDGE.....	MA.....	.....	05/23/2018....	.....	11,897,586	.....	.....	.....	.....	.....0	.....	52,540	52,540	.....	.....	.....0
00-1102858.....	INDIANAPOLIS.....	IN.....	.....	04/25/2018....	.....	16,000,000	.....	.....	.....	.....	.....0	.....	22,645	22,645	.....	.....	.....0
00-1102863.....	ONTARIO.....	CA.....	.....	10/12/2018....	.....	4,184,976	.....	.....	.....	.....	.....0	.....	19,093	19,093	.....	.....	.....0
00-1102866.....	NORWALK.....	CA.....	.....	05/10/2018....	.....	14,470,746	.....	.....	.....	.....	.....0	.....	92,403	92,403	.....	.....	.....0
00-1102867.....	SEATTLE.....	WA.....	.....	04/11/2018....	.....	8,412,375	.....	.....	.....	.....	.....0	.....	38,635	38,635	.....	.....	.....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
00-1102871.....	SALEM.....	OR.....	.....	07/16/2018....	.....	9,198,752	.....	.....	.....	.....	.....0	.....	39,329	39,329	.....	.....	.....0
00-1102872.....	CHICAGO.....	IL.....	.....	04/13/2018....	.....	9,510,086	.....	.....	.....	.....	.....0	.....	54,419	54,419	.....	.....	.....0
00-1102874.....	HOLLAND.....	MI.....	.....	05/15/2018....	.....	8,329,266	.....	.....	.....	.....	.....0	.....	117,078	117,078	.....	.....	.....0
00-1102876.....	GOLETA.....	CA.....	.....	05/17/2018....	.....	19,950,785	.....	.....	.....	.....	.....0	.....	183,081	183,081	.....	.....	.....0
00-1102879.....	MARLTON.....	NJ.....	.....	06/26/2018....	.....	19,339,290	.....	.....	.....	134,104	134,104	.....	40,523	40,523	.....	.....	.....0
00-1102880.....	NORTH HOLLYWOOD.....	CA.....	.....	06/22/2018....	.....	7,646,006	.....	.....	.....	.....	.....0	.....	33,196	33,196	.....	.....	.....0
00-1102882.....	HILL AIR FORCE BASE.....	UT.....	.....	07/06/2018....	.....	14,579,963	.....	.....	.....	.....	.....0	.....	82,884	82,884	.....	.....	.....0
00-1102883.....	DALLAS.....	TX.....	.....	05/29/2018....	.....	10,563,110	.....	.....	.....	.....	.....0	.....	67,540	67,540	.....	.....	.....0
00-1102887.....	COLORADO SPRINGS.....	CO.....	.....	06/29/2018....	.....	26,918,643	.....	.....	.....	.....	.....0	.....	125,687	125,687	.....	.....	.....0
00-1102888.....	WARMINSTER.....	PA.....	.....	06/25/2018....	.....	14,304,583	.....	.....	.....	.....	.....0	.....	128,474	128,474	.....	.....	.....0
00-1102892.....	SALT LAKE CITY.....	UT.....	.....	06/26/2018....	.....	34,055,214	.....	.....	.....	.....	.....0	.....	174,618	174,618	.....	.....	.....0
00-1102893.....	INDIANAPOLIS.....	IN.....	.....	08/14/2018....	.....	6,820,438	.....	.....	.....	.....	.....0	.....	37,598	37,598	.....	.....	.....0
00-1102894.....	MOORESVILLE.....	NC.....	.....	07/06/2018....	.....	13,114,492	.....	.....	.....	.....	.....0	.....	80,529	80,529	.....	.....	.....0
00-1102897.....	OMAHA.....	NE.....	.....	07/26/2018....	.....	7,671,105	.....	.....	.....	.....	.....0	.....	45,055	45,055	.....	.....	.....0
00-1102901.....	MECHANICSBURG.....	PA.....	.....	12/17/2018....	.....	20,000,000	.....	.....	.....	.....	.....0	.....	80,478	80,478	.....	.....	.....0
00-1102902.....	BURLINGTON.....	MA.....	.....	08/06/2018....	.....	29,155,072	.....	.....	.....	.....	.....0	.....	176,586	176,586	.....	.....	.....0
00-1102909.....	MARLTON.....	NJ.....	.....	09/06/2018....	.....	7,785,015	.....	.....	.....	.....	.....0	.....	47,975	47,975	.....	.....	.....0
00-1102911.....	TAMPA.....	FL.....	.....	09/05/2018....	.....	24,521,004	.....	.....	.....	.....	.....0	.....	107,064	107,064	.....	.....	.....0
00-1102913.....	STOUGHTON.....	MA.....	.....	09/20/2018....	.....	12,459,242	.....	.....	.....	.....	.....0	.....	62,980	62,980	.....	.....	.....0
00-1102914.....	PATCHOGUE.....	NY.....	.....	10/12/2018....	.....	14,630,028	.....	.....	.....	.....	.....0	.....	29,498	29,498	.....	.....	.....0
00-1102917.....	PORTLAND.....	OR.....	.....	09/27/2018....	.....	15,476,182	.....	.....	.....	.....	.....0	.....	72,351	72,351	.....	.....	.....0
00-1102918.....	DENVER.....	CO.....	.....	08/31/2018....	.....	16,576,039	.....	.....	.....	.....	.....0	.....	88,562	88,562	.....	.....	.....0
00-1102919.....	CULVER CITY.....	CA.....	.....	09/21/2018....	.....	6,622,253	.....	.....	.....	.....	.....0	.....	28,572	28,572	.....	.....	.....0
00-1102922.....	SAVANNAH.....	GA.....	.....	11/30/2018....	.....	16,657,368	.....	.....	.....	.....	.....0	.....	218,895	218,895	.....	.....	.....0
00-1102926.....	CERRITOS.....	CA.....	.....	02/01/2019....	.....	7,988,592	.....	.....	.....	.....	.....0	.....	34,590	34,590	.....	.....	.....0
00-1102927.....	SANTA ANA.....	CA.....	.....	02/01/2019....	.....	9,862,459	.....	.....	.....	.....	.....0	.....	42,703	42,703	.....	.....	.....0
00-1102928.....	LAKE FOREST.....	CA.....	.....	03/18/2019....	.....	5,933,986	.....	.....	.....	.....	.....0	.....	25,524	25,524	.....	.....	.....0
00-1102930.....	REDONDO BEACH.....	CA.....	.....	06/12/2019....	.....	6,952,125	.....	.....	.....	.....	.....0	.....	29,458	29,458	.....	.....	.....0
00-1102931.....	BUENA PARK.....	CA.....	.....	10/23/2018....	.....	17,675,253	.....	.....	.....	.....	.....0	.....	77,964	77,964	.....	.....	.....0
00-1102933.....	DOYLESTOWN.....	PA.....	.....	12/19/2018....	.....	4,228,328	.....	.....	.....	.....	.....0	.....	34,529	34,529	.....	.....	.....0
00-1102934.....	MONTGOMERYVILLE.....	PA.....	.....	12/19/2018....	.....	3,766,614	.....	.....	.....	.....	.....0	.....	30,759	30,759	.....	.....	.....0
00-1102936.....	SENECA.....	SC.....	.....	12/21/2018....	.....	7,111,661	.....	.....	.....	57,837	57,837	.....	13,047	13,047	.....	.....	.....0
00-1102942.....	NEW YORK.....	NY.....	.....	12/12/2018....	.....	18,721,048	.....	.....	.....	.....	.....0	.....	78,994	78,994	.....	.....	.....0
00-1102945.....	COCONUT CREEK.....	FL.....	.....	02/28/2019....	.....	14,816,621	.....	.....	.....	.....	.....0	.....	63,176	63,176	.....	.....	.....0
00-1102950.....	RICHMOND.....	VA.....	.....	01/17/2019....	.....	17,678,793	.....	.....	.....	.....	.....0	.....	100,010	100,010	.....	.....	.....0
00-1102953.....	ORLANDO.....	FL.....	.....	03/18/2019....	.....	23,637,964	.....	.....	.....	167,913	167,913	.....	46,483	46,483	.....	.....	.....0
00-1102956.....	WALL TOWNSHIP.....	NJ.....	.....	02/28/2019....	.....	16,959,235	.....	.....	.....	.....	.....0	.....	100,133	100,133	.....	.....	.....0
00-1102963.....	MIDLAND.....	TX.....	.....	07/31/2019....	.....	29,670,819	.....	.....	.....	.....	.....0	.....	252,270	252,270	.....	.....	.....0
00-1102965.....	COLORADO SPRINGS.....	CO.....	.....	02/28/2019....	.....	31,608,096	.....	.....	.....	.....	.....0	.....	135,004	135,004	.....	.....	.....0
00-1102969.....	AMERICAN FORK.....	UT.....	.....	02/26/2019....	.....	19,170,839	.....	.....	.....	.....	.....0	.....	113,348	113,348	.....	.....	.....0
00-1102971.....	ATLANTA.....	GA.....	.....	04/12/2019....	.....	21,709,305	.....	.....	.....	.....	.....0	.....	128,180	128,180	.....	.....	.....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
00-1102972.....	TAYLORTOWN.....	NC.....	.....	04/11/2019....	.....	.....9,674,907	.....	.....	.....	.....	.....0	.....	.....55,247	55,247	.....	.....	.....0
00-1102979.....	WINTER PARK.....	FL.....	.....	05/15/2019....	.....	.....18,105,748	.....	.....	.....	.....	.....0	.....	.....74,201	74,201	.....	.....	.....0
00-1102986.....	PINEY FLATS.....	TN.....	.....	05/29/2019....	.....	.....19,437,697	.....	.....	.....	.....	.....0	.....	.....83,352	83,352	.....	.....	.....0
00-1102987.....	LONG BEACH.....	CA.....	.....	04/19/2019....	.....	.....15,486,230	.....	.....	.....	.....	.....0	.....	.....94,129	94,129	.....	.....	.....0
00-1102990.....	BOSTON.....	MA.....	.....	06/06/2019....	.....	.....4,894,836	.....	.....	.....	.....	.....0	.....	.....64,454	64,454	.....	.....	.....0
00-1102993.....	DELTONA.....	FL.....	.....	08/16/2019....	.....	.....6,288,918	.....	.....	.....	.....	.....0	.....	.....36,842	36,842	.....	.....	.....0
00-1102994.....	TAMPA.....	FL.....	.....	06/07/2019....	.....	.....19,863,460	.....	.....	.....71,337	.....	.....71,337	.....	.....55,912	55,912	.....	.....	.....0
00-1103001.....	VANCOUVER.....	WA.....	.....	06/13/2019....	.....	.....1,977,878	.....	.....	.....	.....	.....0	.....	.....4,536	4,536	.....	.....	.....0
00-1103004.....	TAYLORTOWN.....	NC.....	.....	08/06/2019....	.....	.....3,877,939	.....	.....	.....	.....	.....0	.....	.....22,550	22,550	.....	.....	.....0
00-1103006.....	FREDERICK.....	MD.....	.....	11/12/2019....	.....	.....28,500,000	.....	.....	.....	.....	.....0	.....	.....165,222	165,222	.....	.....	.....0
00-1103007.....	LOVELAND.....	OH.....	.....	07/31/2019....	.....	.....10,937,850	.....	.....	.....	.....	.....0	.....	.....47,668	47,668	.....	.....	.....0
00-1103010.....	LAKE FOREST.....	CA.....	.....	06/17/2019....	.....	.....5,063,144	.....	.....	.....	.....	.....0	.....	.....22,637	22,637	.....	.....	.....0
00-1103012.....	RANDOLPH.....	MA.....	.....	07/01/2019....	.....	.....5,262,637	.....	.....	.....	.....	.....0	.....	.....22,967	22,967	.....	.....	.....0
00-1103024.....	WOOD_DALE.....	IL.....	.....	08/29/2019....	.....	.....8,262,840	.....	.....	.....	.....	.....0	.....	.....37,876	37,876	.....	.....	.....0
00-1103025.....	SARATOGA SPRINGS.....	UT.....	.....	07/17/2019....	.....	.....15,084,018	.....	.....	.....	.....	.....0	.....	.....88,970	88,970	.....	.....	.....0
00-1103026.....	WAYNE.....	PA.....	.....	07/01/2019....	.....	.....24,805,530	.....	.....	.....	.....	.....0	.....	.....119,154	119,154	.....	.....	.....0
00-1103029.....	CHARLOTTE.....	NC.....	.....	01/27/2020....	.....	.....	.....	.....	.....	.....	.....0	.....	.....96,488	96,488	.....	.....	.....0
00-1103041.....	PACE.....	FL.....	.....	09/12/2019....	.....	.....14,505,792	.....	.....	.....	.....	.....0	.....	.....67,447	67,447	.....	.....	.....0
00-1103044.....	SANDY.....	OR.....	.....	10/15/2019....	.....	.....10,983,344	.....	.....	.....	.....	.....0	.....	.....50,746	50,746	.....	.....	.....0
00-1103047.....	CORAL GABLES.....	FL.....	.....	09/09/2019....	.....	.....9,944,146	.....	.....	.....	.....	.....0	.....	.....85,250	85,250	.....	.....	.....0
00-1103051.....	WARRENVILLE.....	IL.....	.....	11/14/2019....	.....	.....10,000,000	.....	.....	.....	.....	.....0	.....	.....172,477	172,477	.....	.....	.....0
00-1103052.....	SALT LAKE CITY.....	UT.....	.....	12/13/2019....	.....	.....5,400,000	.....	.....	.....	.....	.....0	.....	.....24,801	24,801	.....	.....	.....0
00-1103058.....	KIRKLAND.....	WA.....	.....	12/19/2019....	.....	.....7,500,000	.....	.....	.....	.....	.....0	.....	.....97,955	97,955	.....	.....	.....0
00-1103067.....	INDIANAPOLIS.....	IN.....	.....	02/06/2020....	.....	.....	.....	.....	.....	.....	.....0	.....	.....141,060	141,060	.....	.....	.....0
00-1103074.....	ST PAUL.....	MN.....	.....	11/08/2019....	.....	.....7,200,000	.....	.....	.....	.....	.....0	.....	.....46,301	46,301	.....	.....	.....0
00-1103078.....	PHILADELPHIA.....	PA.....	.....	11/18/2019....	.....	.....4,000,000	.....	.....	.....	.....	.....0	.....	.....70,031	70,031	.....	.....	.....0
00-1103083.....	ZEELAND.....	MI.....	.....	10/30/2019....	.....	.....898,868	.....	.....	.....	.....	.....0	.....	.....3,465	3,465	.....	.....	.....0
00-1103085.....	TAMPA.....	FL.....	.....	10/17/2019....	.....	.....31,448,402	.....	.....	.....	.....	.....0	.....	.....156,917	156,917	.....	.....	.....0
00-1103086.....	TALLMADGE TOWNSHIP.....	MI.....	.....	12/06/2019....	.....	.....11,500,000	.....	.....	.....	.....	.....0	.....	.....53,278	53,278	.....	.....	.....0
00-1103095.....	CERRITOS.....	CA.....	.....	01/29/2020....	.....	.....	.....	.....	.....	.....	.....0	.....	.....49,694	49,694	.....	.....	.....0
00-1103108.....	PHILADELPHIA.....	PA.....	.....	02/14/2020....	.....	.....	.....	.....	.....	.....	.....0	.....	.....66,891	66,891	.....	.....	.....0
00-1103112.....	NEW YORK.....	NY.....	.....	01/30/2020....	.....	.....	.....	.....	.....	.....	.....0	.....	.....119,755	119,755	.....	.....	.....0
00-1103125.....	CHARLOTTE.....	NC.....	.....	03/04/2020....	.....	.....	.....	.....	.....	.....	.....0	.....	.....109,705	109,705	.....	.....	.....0
00-1103128.....	CARY.....	NC.....	.....	03/11/2020....	.....	.....	.....	.....	.....	.....	.....0	.....	.....21,745	21,745	.....	.....	.....0
00-1103133.....	WEST CHESTER.....	PA.....	.....	03/18/2020....	.....	.....	.....	.....	.....	.....	.....0	.....	.....13,719	13,719	.....	.....	.....0
00-1103138.....	OGDEN.....	UT.....	.....	04/29/2020....	.....	.....	.....	.....	.....	.....	.....0	.....	.....17,135	17,135	.....	.....	.....0
00-1103139.....	HUNTINGTON.....	NY.....	.....	05/01/2020....	.....	.....	.....	.....	.....	.....	.....0	.....	.....13,379	13,379	.....	.....	.....0
00-1103159.....	WESLEY CHAPEL.....	FL.....	.....	04/23/2020....	.....	.....	.....	.....	.....	.....	.....0	.....	.....90,773	90,773	.....	.....	.....0
99-0000069.....	HACKENSACK.....	NJ.....	.....	02/26/2018....	.....	.....8,000,000	.....	.....	.....	.....220,672	220,672	.....	.....73,333	73,333	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....	.....	.....	.....	.....	.....	.....3,293,318,785	0	0	0	1,704,130	1,704,130	0	21,934,399	21,934,399	0	0	0
0599999. Total Mortgages.....						3,299,960,466	0	0	0	1,704,130	1,704,130	0	28,475,838	28,475,838	0	0	0

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SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy					
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner				Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - 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	-	370,652	-	1,811,708	0.200
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE...	GSO Capital Partners LP.....		06/03/2016....	2	-	180,391	-	4,946,423	0.150
	Newstone Capital Partners III, LP.....	Wilmington.....	DE...	Newstone Capital Partners.....		09/20/2016....	2	-	23,711	-	746,720	1.250
	Newstone Capital Partners IV, L.P.....	Dallas.....	TX...	Newstone Capital Partners.....		06/02/2019....	2	-	1,691,965	-	6,861,813	1.000
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA...	Vista Credit Opportunities Managment.....		06/01/2016....	2	-	15,557	-	1,737,026	1.000
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE...	Vista Credit Opportunities Management.....		05/10/2017....	2	-	8,251	-	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.....								0	2,290,527	0	17,124,366	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	BIF IV Renewable Sidacar-B, LP.....	Toronto.....	CAN.	Brookfield Asset Management Inc.....		03/20/2020....	3	-	92,387	-	4,360,208	0.500
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.....	New York.....	NY...	Blackstone Group.....		04/13/2020....	3	136,405	-	875,000	0.010	0.010
	Brookfield Infrastructure Fund IV-B, LP.....	Toronto.....	CAN.	Brookfield Asset Management Inc.....		11/05/2019....	3	-	163,384	-	5,386,590	0.050
	Clearlake Capital Partners V.....	Santa Monica.....	CA...	Clearlake Capital.....		12/05/2017....	3	-	251,362	-	438,248	0.060
	Clearlake Capital Partners VI.....	Santa Monica.....	CA...	Clearlake Capital.....		05/22/2020....	3	243,860	-	2,256,140	0.040	0.040
	Dyal Capital Partners III.....	New York.....	NY...	NB Dyal Associates III, LP.....		09/30/2016....	3	-	464,776	-	4,735,035	0.140
	Dyal Capital Partners IV.....	New York.....	NY...	NB Dyal Associates III, LP.....		06/11/2018....	3	-	150,000	-	5,492,689	0.110
	Global Infrastructure Partners IV-A/B, LP.....	New York.....	NY...	Global Infrastructure Partners.....		10/23/2019....	3	-	46,697	-	10,666,174	0.050
	ICG Europe Mid-Market Fund.....	Grand Duchy.....	LUX..	Intermediate Capital Group.....		04/09/2020....	2	322,514	-	6,405,864	0.600	0.600
	L Catterton Partners IX, L.P.....	Greenwich.....	CT...	Catterton Management Company, LLC.....		05/22/2020....	3	53,954	-	946,046	0.030	0.030
	Landmark Equity Partners XVI, LP.....	Wilmington.....	DE...	Landmark Partners.....		12/06/2018....	3	-	399,977	-	5,570,140	0.170
	Peppertree Capital Fund VIII, L.P.....	Chagrin Falls.....	OH...	Peppertree Capital Management.....		01/27/2020....	3	-	1,125,000	-	6,471,000	0.900
	TPG Healthcare Partners, L.P.....	Fort Worth.....	TX...	TPG.....		10/01/2019....	3	-	93,888	-	876,634	0.040
	TPG Partners VIII, L.P.....	Fort Worth.....	TX...	TPG Partners.....		10/01/2019....	3	-	25,079	-	540,560	0.010
	Veritas Capital Fund VII, L.P.....	New York.....	NY...	Veritas Capital.....		04/15/2020....	3	39,064	-	4,960,936	0.080	0.080
	Vista Equity Partners Fund VII, L.P.....	Austin.....	TX...	Vista Equity Partners, LLC.....		01/24/2019....	3	-	52	-	2,966,462	0.030
	Whitehorse Liquidity Partners III LP.....	Wilmington.....	DE...	Whitehorse Liquidity Partners Inc.....		10/30/2019....	2	-	486,229	-	2,504,352	0.310
	Yukon Capital Partners III, LP.....	Minneapolis.....	MN...	Yukon Partners.....		07/18/2017....	2	-	934,127	-	1,423,636	1.270
	ZMC III, L.P.....	New York.....	NY...	Zelnick Media Capital LLC.....		01/03/2020....	3	-	290,894	-	1,408,610	0.230
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								795,797	4,523,852	0	68,284,324	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	AEW Core Property Trust (U.S.), Inc.....	Baltimore.....	MD...	AEW Core Property Trust.....		02/21/2019....		-	156,240	-	-	0.170
	Almanac Realty Securities VIII, L.P.....	Dover.....	DE...	Almanac Realty Partners.....		12/21/2018....		-	702,806	-	12,557,411	0.750
	Bell Institutional Fund VII, L.P.....	Dover.....	DE...	Bell Partners.....		10/30/2019....		-	(5,000)	-	7,237,441	0.840
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE...	Crow Holdings Capital Partners, LLC.....		05/01/2015....		-	17,885	-	1,020,860	0.670
	Dermody Properties Industrial Fund II, LP.....	Dover.....	DE...	Dermody GP II, LLC.....		12/27/2018....		-	3,027,622	-	1,805,503	2.420
	Exeter Industrial Value Fund IV, L.P.....	Dover.....	DE...	Exeter Property Group IV, L.P.....		10/24/2016....		-	700,000	-	800,000	1.000
	GEM Realty Fund VI, LP.....	Wilmington.....	DE...	GEM Capital, LP.....		04/15/2016....		-	593,250	-	7,794,315	1.200
	Harrison Street Real Estate Partners VII, L.P.....	Dover.....	DE...	Harrison Street.....		03/12/2019....		-	332,761	-	7,028,930	0.770
	Helios Devco LLC.....	Washington.....	DC...	Sol Systems LLC.....		05/23/2018....		-	2,710	-	-	13.000
	Helios Infracore LLC.....	Washington.....	DC...	Sol Systems LLC.....		12/22/2017....		-	3,279,147	-	5,895,695	6.500

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
	HSREP VII Co-Investment, L.P.....	New York.....	NY...	Harrison Street.....	.....	05/02/2019.....	.....	- .....	.....140,845	-	1,627,580	1.410
	Madison Realty Capital Debt Fund V, LP.....	Dover.....	DE...	Madison Realty Capital.....	.....	03/27/2020.....	.....	- .....	.....991,584	-	8,253,395	0.590
	PCCP Credit IX, LP.....	Dover.....	DE...	PCCP Credit IX GP, LLC.....	.....	03/28/2017.....	.....	- .....	.....1,050,000	-	11,375,000	1.750
	PCCP Equity VIII, LP.....	Dover.....	DE...	PCCP, LP.....	.....	09/18/2018.....	.....	- .....	.....1,155,000	-	7,745,282	1.670
	US Government Building Open-End Feeder 1, LP.....	San Antonio.....	TX...	USAA Equity Advisors.....	.....	03/01/2019.....	.....	- .....	.....117,938	-	-	1.440
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE...	Waterton Venture XIII GP, LLC.....	.....	11/03/2017.....	.....	- .....	.....1,073,366	-	1,042,064	0.670
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								0	13,336,154	0	74,183,476	XXX.....
Collateral Loans - Unaffiliated												
	Smart Collateralized Loan_48117796780.....	Chagrin Falls.....	OH...	Nationwide Life and Annuity Insurance Company.....	.....	12/14/2018.....	.....	.....	.....523	.....	.....118,260	.....
	Smart Collateralized Loan_5500003459.....	Essex Jct.....	VT...	Nationwide Life and Annuity Insurance Company.....	.....	12/14/2018.....	.....	.....	.....7,412	.....	.....2,860,612	.....
2999999. Total - Collateral Loans - Unaffiliated.....								0	7,935	0	2,978,872	XXX.....
4899999. Subtotal - Unaffiliated.....								795,797	20,158,468	0	162,571,038	XXX.....
5099999. Totals.....								795,797	20,158,468	0	162,571,038	XXX.....

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE..	Disposition.....	06/23/2017	05/14/2020	36,269	.....	.....	.....	.....	.....0	.....	.....36,269	36,269	-	-	0	.....
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE..	Disposition.....	06/03/2016	06/19/2020	376,527	.....	.....	.....	.....	.....0	.....	.....376,527	376,527	-	-	0	.....
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE..	Disposition.....	06/03/2016	06/29/2020	532,385	.....	.....	.....	.....	.....0	.....	.....532,385	532,385	-	-	0	.....
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX	Disposition.....	03/22/2018	06/02/2020	1,227,151	.....	.....	.....	.....	.....0	.....	.....1,227,151	1,227,151	-	-	0	.....
	ICG SDP Fund 4B.....	Grand Duchy.....	LUX	Disposition.....	03/31/2020	06/11/2020	3,329,107	.....	.....	.....	.....	.....0	.....	.....3,329,107	3,329,107	-	-	0	.....
	Newstone Capital Partners III, LP.....	Wilmington.....	DE..	Disposition.....	09/20/2016	04/13/2020	141,642	.....	.....	.....	.....	.....0	.....	.....141,642	141,642	-	-	0	.....
	Newstone Capital Partners IV, L.P.....	Dallas.....	TX..	Disposition.....	06/02/2019	06/05/2020	157,224	.....	.....	.....	.....	.....0	.....	.....157,224	157,224	-	-	0	.....
	TCW Direct Lending VII, LLC.....	Los Angeles.....	CA..	Disposition.....	05/14/2018	06/19/2020	281,311	.....	.....	.....	.....	.....0	.....	.....281,311	281,311	-	-	0	.....
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA..	Disposition.....	06/01/2016	05/13/2020	15,557	.....	.....	.....	.....	.....0	.....	.....15,557	15,557	-	-	0	.....
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE..	Disposition.....	05/10/2017	05/13/2020	8,251	.....	.....	.....	.....	.....0	.....	.....8,251	8,251	-	-	0	.....
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated.....							6,105,424	0	0	0	0	0	0	6,105,424	6,105,424	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Brookfield Infrastructure Fund IV-B, LP.....	Toronto.....	CAN	Disposition.....	11/05/2019	06/18/2020	96,816	.....	.....	.....	.....	.....0	.....	.....96,816	96,816	-	-	0	.....
	Clearlake Capital Partners V.....	Santa Monica.....	CA..	Disposition.....	12/05/2017	04/30/2020	32	.....	.....	.....	.....	.....0	.....	.....32	32	-	-	0	.....
	Clearlake Capital Partners VI.....	Santa Monica.....	CA..	Disposition.....	05/22/2020	05/22/2020	88	.....	.....	.....	.....	.....0	.....	.....88	88	-	-	0	.....

QE03.1

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Dyal Capital Partners III.....	New York.....	NY..	Disposition.....	09/30/2016	06/29/2020	619,963	.....	.....	.....	.....	.....0	.....	.....619,963	619,963	-	-	0	.....
	Dyal Capital Partners IV.....	New York.....	NY..	Disposition.....	06/11/2018	04/30/2020	24,177	.....	.....	.....	.....	.....0	.....	.....24,177	24,177	-	-	0	.....
	Fundamental Partners III, L.P.....	Wilmington.....	DE..	Disposition.....	05/18/2017	06/29/2020	140,987	.....	.....	.....	.....	.....0	.....	.....140,987	140,987	-	-	0	.....
	Vista Equity Partners Fund VII, L.P.....	Austin.....	TX..	Disposition.....	01/24/2019	06/18/2020	5,786	.....	.....	.....	.....	.....0	.....	.....5,786	5,786	-	-	0	.....
	Whitehorse Liquidity Partners III LP.....	Wilmington.....	DE..	Disposition.....	10/30/2019	06/29/2020	191,141	.....	.....	.....	.....	.....0	.....	.....191,141	191,141	-	-	0	.....
	Yukon Capital Partners III, LP.....	Minneapolis.....	MN..	Disposition.....	07/18/2017	04/29/2020	340	.....	.....	.....	.....	.....0	.....	.....340	340	-	-	0	.....
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							1,079,330	0	0	0	0	0	0	1,079,330	1,079,330	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Almanac Realty Securities VIII, L.P.....	Dover.....	DE..	Disposition.....	12/21/2018	05/08/2020	44,501	.....	.....	.....	.....	.....0	.....	.....44,501	44,501	-	-	0	.....
	Bell Institutional Fund V, LLC.....	Greensboro.....	NC..	Disposition.....	05/28/2015	06/26/2020	530,095	.....	.....	.....	.....	.....0	.....	.....530,095	530,095	-	-	0	.....
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE..	Disposition.....	05/01/2015	06/26/2020	398,099	.....	.....	.....	.....	.....0	.....	.....398,099	398,099	-	-	0	.....
	Madison Realty Capital Debt Fund V, LP.....	Dover.....	DE..	Disposition.....	03/27/2020	05/27/2020	256,239	.....	.....	.....	.....	.....0	.....	.....256,239	256,239	-	-	0	.....
	PCCP Credit IX, LP.....	Dover.....	DE..	Disposition.....	03/28/2017	06/26/2020	87,496	.....	.....	.....	.....	.....0	.....	.....87,496	87,496	-	-	0	.....
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE..	Disposition.....	11/03/2017	04/30/2020	14,309	.....	.....	.....	.....	.....0	.....	.....14,309	14,309	-	-	0	.....
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							1,330,739	0	0	0	0	0	0	1,330,739	1,330,739	0	0	0	0
Collateral Loans - Unaffiliated																			
QE03.2	Smart Collateralized Loan_48118021118.....	Chagrin Falls.....	OH..	Disposition.....	12/14/2018	06/30/2020	309	.....	.....	.....	.....	.....0	.....	.....309	309	.....	.....	......0	.....
	Smart Collateralized Loan_5500000087.....	Shaker Heights.....	OH..	Disposition.....	12/14/2018	06/30/2020	4,566	.....	.....	.....	.....	.....0	.....	.....4,566	4,566	.....	.....	......0	.....
	Smart Collateralized Loan_5500001033.....	Cincinnati.....	OH..	Disposition.....	12/14/2018	06/30/2020	543	.....	.....	.....	.....	.....0	.....	.....543	543	.....	.....	......0	.....
	Smart Collateralized Loan_5500004064.....	Powell.....	OH..	Disposition.....	12/14/2018	06/30/2020	212	.....	.....	.....	.....	.....0	.....	.....212	212	.....	.....	......0	.....
2999999. Total - Collateral Loans - Unaffiliated.....							5,630	0	0	0	0	0	0	5,630	5,630	0	0	0	0
4899999. Subtotal - Unaffiliated.....							8,521,123	0	0	0	0	0	0	8,521,123	8,521,123	0	0	0	0
5099999. Totals.....							8,521,123	0	0	0	0	0	0	8,521,123	8,521,123	0	0	0	0

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. Special Revenue and Special Assessment														
3137B3	NA	2	FHLMC REMIC Ser K030 CI A2 3.250% 04/2.....					06/30/2020.....	Morgan Stanley & Co LLC.....		746,484	700,000	316	1.....
769036	BT	0	Riverside CA Pension Oblig TxbI Ser A.....					06/05/2020.....	Merrill Lynch.....		12,000,000	12,000,000		1FE.....
76913C	BF	5	County of Riverside CA Pension Oblig Txb.....					04/23/2020.....	Raymond James USA Ltd.....		5,000,000	5,000,000		1FE.....
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....											17,746,484	17,700,000	316	XXX.....
Bonds - Industrial and Miscellaneous														
00287Y	CJ	6	Abbvie Inc Sr Nt 3.850% 06/15/24.....					05/14/2020.....	Tax Free Exchange.....		5,053,511	5,000,000	79,674	2FE.....
00287Y	CN	7	Abbvie Inc Sr Nt 4.750% 03/15/45.....					05/14/2020.....	Tax Free Exchange.....		10,156,250	10,000,000	77,847	2FE.....
00287Y	DC	0	Abbvie Inc Sr Nt 3.800% 03/15/25.....					05/14/2020.....	Tax Free Exchange.....		18,017,680	18,000,000	112,100	2FE.....
02582J	JF	8	American Express Cr Acct M Tr LBASS Ser.....					04/01/2020.....	Goldman Sachs & Company.....		4,342,646	4,250,009	6,502	1FE.....
03464R	AA	1	Angel Oak Mortgage Trust RMBS Series 202.....					06/23/2020.....	Morgan Stanley & Co LLC.....		2,749,926	2,715,138	4,464	1FE.....
03768M	AA	5	Apidos CLO CLO Ser 2020-33A A 2.081% 0.....					06/04/2020.....	Goldman Sachs & Company.....		8,450,000	8,450,000		1FE.....
03768M	AB	3	Apidos CLO CLO Ser 2020-33A CI B 3.220.....					06/04/2020.....	Goldman Sachs & Company.....		6,500,000	6,500,000		1.....
05522R	CZ	9	Bank of America Credit Card Tr LBASS Ser.....					04/06/2020.....	Barclays Capital Inc.....		2,416,777	2,375,849	4,554	1FE.....
12726@	AA	4	CTL Cap Tr 2019-23 Tr NYU-London 3.228.....					04/24/2020.....	CTL Securities LLC.....		25,460,000	25,460,000		1Z.....
14041N	FM	8	Capital One Multi Asset ExecTr LBASS Ser.....					06/30/2020.....	JP Morgan Securities LLC.....		7,547,801	7,300,000	8,377	1FE.....
14041N	FN	6	Capital One Multi Asset ExecTr LBASS Ser.....					04/07/2020.....	Barclays Capital Inc.....		271,581	271,189	360	1FE.....
149791	AA	3	Cayuga Park CLO CLO Ser 2020-1A CI A 2.....					06/29/2020.....	BNP Paribas Securities Corp.....		43,500,000	43,500,000		1Z.....
149791	AC	9	Cayuga Park CLO CLO Ser 2020-1A CI B1.....					06/29/2020.....	BNP Paribas Securities Corp.....		5,900,000	5,900,000		1Z.....
17305E	FX	8	Citibank Cr Card Issuance Tr LBASS Ser 2.....					04/02/2020.....	RBC Capital Markets LLC.....		1,941,532	1,909,753	15,916	1FE.....
17305E	GG	4	Citibank Cr Card Issuance Tr LBASS Ser 2.....					04/07/2020.....	Barclays Capital Inc.....		327,870	327,819	1,050	1FE.....
17305E	GK	5	Citibank Cr Card Issuance Tr LBASS Ser 2.....					04/08/2020.....	Various.....		4,554,422	4,516,304	24,656	1FE.....
17326Q	AA	1	Citigroup Mortgage Ln Trust Inc RMBS Ser.....					04/16/2020.....	Barclays Capital Inc.....		(67,591)	(64,589)		1FM.....
17327R	AB	6	Citigroup Mtg Ln Tr RMBS Ser 2019-RP1 CI.....					04/06/2020.....	Citigroup.....		13,393,632	13,951,700	10,716	1FM.....
24715@	AT	1	Deloitte LLP Sr Nt 3.460% 05/07/27.....					05/07/2020.....	Us Bancorp Investments Inc.....		8,000,000	8,000,000		1Z.....
24715@	AU	8	Deloitte LLP Sr Nt 3.560% 05/07/30.....					05/07/2020.....	Us Bancorp Investments Inc.....		16,000,000	16,000,000		1Z.....
254683	CB	9	Discover Card Mstr Tr LBASS Ser 2017-A6.....					04/06/2020.....	Goldman Sachs & Company.....		3,897,267	3,894,833	4,678	1FE.....
254683	CK	9	Discover Card Mstr Tr LBASS Ser 2019-A1.....					04/07/2020.....	Barclays Capital Inc.....		845,959	820,977	1,664	1FE.....
26252V	AG	6	Dryden Senior Loan Fund CLO Ser 2020-77A.....					04/24/2020.....	BNP Paribas Securities Corp.....		10,500,000	10,500,000		1FE.....
26252V	AJ	0	Dryden Senior Loan Fund CLO Ser 2020-77A.....					04/24/2020.....	BNP Paribas Securities Corp.....		7,500,000	7,500,000		1FE.....
35137L	AF	2	Fox Corp Sr Nt 3.666% 01/25/22.....					04/03/2020.....	Tax Free Exchange.....		9,000,000	9,000,000	62,322	2FE.....
35137L	AG	0	Fox Corp Sr Nt 4.030% 01/25/24.....					04/03/2020.....	Tax Free Exchange.....		2,963,732	2,800,000	21,314	2FE.....
35137L	AH	8	Fox Corp Sr Nt 4.709% 01/25/29.....					04/03/2020.....	Tax Free Exchange.....		43,942,332	40,900,000	363,796	2FE.....
361448	BF	9	GATX Corp Sr Nt 4.000% 06/30/30.....					05/11/2020.....	Various.....		21,416,105	21,439,000	457	2FE.....
457187	AD	4	Ingredion Inc Sr Nt 3.900% 06/01/50.....					05/08/2020.....	Various.....		35,400,415	35,780,000		2FE.....
502431	AH	2	L3Harris Tech Inc Sr Nt 4.950% 02/15/2.....					05/05/2020.....	Tax Free Exchange.....		9,987,456	10,000,000	110,000	2FE.....
502431	AM	1	L3Harris Tech Inc Sr Nt 4.400% 06/15/2.....					05/05/2020.....	Tax Free Exchange.....		8,662,601	7,800,000	133,467	2FE.....
56081#	CA	6	Major League Baseball Tr Major League Ba.....					06/10/2020.....	Bank of America BISD Dealer.....		8,000,000	8,000,000		1Z.....
65473P	AJ	4	Nisource Inc Sr Nt 3.600% 05/01/30.....					04/07/2020.....	JP Morgan Securities LLC.....		11,955,720	12,000,000		2FE.....
75513E	BE	0	Raytheon Tech Corp Sr Nt 3.500% 03/15/.....					06/10/2020.....	Tax Free Exchange.....		47,075,842	47,000,000	388,403	2FE.....
75513E	BG	5	Raytheon Tech Corp Sr Nt 4.350% 04/15/.....					06/10/2020.....	Tax Free Exchange.....		8,404,638	8,400,000	55,825	2FE.....
78434T	AA	6	SCFF LTD CLO Ser 2020-1A CI A1 3.811%.....					04/17/2020.....	Natixis.....		15,000,000	15,000,000		1FE.....
78434T	AC	2	SCFF LTD LBASS Ser 2020-1A CI A2A 4.5.....					04/17/2020.....	Natixis.....		1,967,000	2,000,000		1FE.....
90945B	AA	2	United Auto Credit Securitizat LBASS Ser.....					06/19/2020.....	Wells Fargo Securities LLC.....		2,299,940	2,300,000		1FE.....
90945B	AC	8	United Auto Credit Securitizat LBASS Ser.....					06/19/2020.....	Wells Fargo Securities LLC.....		4,999,854	5,000,000		1FE.....
91533B	AE	0	Upjohn Inc Sr Nt 3.850% 06/22/40.....					06/17/2020.....	Goldman Sachs & Company.....		19,958,400	20,000,000		2FE.....
92840V	AA	0	Vistra Operations Co LLC Sr Nt 5.500%.....					04/02/2020.....	Citigroup.....		5,087,500	5,000,000	26,736	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
96042P	AB	8	Westlake Auto Receivables Tr LBASS Ser 2.....	06/16/2020.....	BMO Capital Markets Corp.....		5,879,695	5,880,000		1FE.....
G294A@	AK	5	Dyson Finance Ltd Sr Nt Ser A 3.130% 0.....	04/09/2020.....	MUFG Securities Inc.....		19,674,000	19,674,000		1.....
G4936@	AA	0	IPUT Plc Sr Nt 1.100% 05/19/30.....	05/19/2020.....	Wells Fargo Securities LLC.....		19,661,400	19,661,400		1PL.....
3899999. Total - Bonds - Industrial and Miscellaneous.....							508,595,893	504,713,382	1,514,851	XXX.....
Bonds - Unaffiliated Bank Loans										
000000	00	0	CarePathrx Midco Inc Term Ln Nt 1 6.92.....	05/14/2020.....	Direct.....		2,810,840	2,882,913		4Z.....
000000	00	0	TPC Broadband Holdings Term Ln Nt 1 7.....	06/01/2020.....	Direct.....		3,307,070	3,307,070		4Z.....
000000	00	0	Lytx Delayed Draw Term Ln Nt 1 7.000%.....	04/30/2020.....	Direct.....		126,465	127,742		4Z.....
000000	00	0	First American Payment Sys Term Ln Nt 1.....	04/09/2020.....	Direct.....		1,538,703	1,554,246		4FE.....
03539#	AA	8	Ankura Consulting Group LLC 1st Lien Ter.....	06/26/2020.....	Tax Free Exchange.....		9,604	9,747	3	4FE.....
88870T	AF	5	Tivity Health Inc Term Ln A Nt 1 4.428.....	04/23/2020.....	Direct.....		108,993	131,480		4FE.....
88870T	AG	3	Tivity Health Inc Term Ln B Nt 1 5.558.....	05/06/2020.....	Direct.....		230,395	266,506		4FE.....
8299999. Total - Bonds - Unaffiliated Bank Loans.....							8,132,070	8,279,704	3	XXX.....
8399997. Total - Bonds - Part 3.....							534,474,447	530,693,086	1,515,170	XXX.....
8399999. Total - Bonds.....							534,474,447	530,693,086	1,515,170	XXX.....
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred										
23281#	12	4	Cyprium Parallel Invs V LP Pfrd Units.....	06/29/2020.....	Direct.....	6,153,990	615,399			1PL.....
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....							615,399	XXX	0	XXX.....
8999997. Total - Preferred Stocks - Part 3.....							615,399	XXX	0	XXX.....
8999999. Total - Preferred Stocks.....							615,399	XXX	0	XXX.....
9899999. Total - Preferred and Common Stocks.....							615,399	XXX	0	XXX.....
9999999. Total - Bonds, Preferred and Common Stocks.....							535,089,846	XXX	1,515,170	XXX.....

QE04.1

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
																								</							

QE05

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

1	2					3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
														11	12	13	14	15							
CUSIP Identification	Description					Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
31396X UC 6	FNMA REMIC Ser 2007-88 Cl AE 6.000% 09.....						06/01/2020.	Paydown.....		8,678	8,678	8,918	8,738		(60)		(60)		8,678			.0	.219	09/25/2037.	1.....
31405E 6P 5	FNMA Pool #787578 6.000% 07/25/35.....						06/01/2020.	Paydown.....		8,576	8,576	8,770	8,739		(163)		(163)		8,576			.0	.179	07/25/2035.	1.....
31409K Y3 5	FNMA Pool #873830 5.940% 07/25/24.....						06/01/2020.	Paydown.....		2,323	2,323	2,651	2,463		(141)		(141)		2,323			.0	.57	07/25/2024.	1.....
3140GP JZ 2	FNMA Pool #BH1179 4.000% 06/25/47.....						06/01/2020.	Paydown.....		1,710,061	1,710,061	1,802,912	1,800,910		(90,849)		(90,849)		1,710,061			.0	29,550	06/25/2047.	1.....
3140Q8 3K 9	FNMA Pool #CA1701 4.000% 05/25/48.....						06/01/2020.	Paydown.....		2,740,648	2,740,648	2,796,317	2,794,722		(54,074)		(54,074)		2,740,648			.0	45,507	05/25/2048.	1.....
3140Q9 N2 5	FNMA Pool #CA2208 4.500% 08/25/48.....						06/01/2020.	Paydown.....		1,527,497	1,527,497	1,588,119	1,587,722		(60,226)		(60,226)		1,527,497			.0	29,216	08/25/2048.	1.....
3140X3 AX 6	FNMA Pool #FM0021 4.000% 03/25/49.....						06/01/2020.	Paydown.....		5,404,896	5,404,896	5,622,781	5,622,752		(217,856)		(217,856)		5,404,896			.0	90,828	03/25/2049.	1.....
31418C GD 0	FNMA Pool #MA2895 3.000% 02/25/47.....						06/01/2020.	Paydown.....		1,057,212	1,057,212	1,065,471	1,065,054		(7,843)		(7,843)		1,057,212			.0	13,464	02/25/2047.	1.....
31418C P5 7	FNMA Pool #MA3143 3.000% 09/25/47.....						06/01/2020.	Paydown.....		345,800	345,800	348,502	348,359		(2,559)		(2,559)		345,800			.0	4,301	09/25/2047.	1.....
31418C RD 8	FNMA Pool #MA3183 4.000% 11/25/47.....						06/01/2020.	Paydown.....		2,087,085	2,087,085	2,121,653	2,120,668		(33,583)		(33,583)		2,087,085			.0	35,063	11/25/2047.	1.....
31418C S4 7	FNMA Pool #MA3238 3.500% 12/01/47.....						06/01/2020.	Paydown.....		9,240,822	9,240,822	9,485,198	9,477,472		(236,650)		(236,650)		9,240,822			.0	136,937	12/01/2047.	1.....
31418C S5 4	FNMA Pool #MA3239 4.000% 01/25/48.....						06/01/2020.	Paydown.....		1,904,393	1,904,393	1,961,822	1,960,056		(55,663)		(55,663)		1,904,393			.0	31,813	01/25/2048.	1.....
31418C XN 9	FNMA Pool #MA3384 4.000% 06/25/48.....						06/01/2020.	Paydown.....		3,138,281	3,138,281	3,180,206	3,179,369		(41,088)		(41,088)		3,138,281			.0	52,985	06/25/2048.	1.....
626207 YM 0	Municipal Elec Auth GA Rev Bld Amer Bd.....						04/01/2020.	Call 100.0000		51,000	51,000	53,076	52,988		(3)		(3)		52,985		(1,985)	(1,985)	1,697	04/01/2057.	1FE.....
677555 XD 1	Ohio St Econ Development Rev Txbi Ohio E.....						06/01/2020.	Call 100.0000		180,000	180,000	180,000	180,000				0		180,000			.0	4,986	12/01/2021.	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....									69,141,319	69,141,319	70,875,322	54,920,503	0	(1,673,683)	0	(1,673,683)	0	69,143,304	0	(1,985)	(1,985)	1,044,621	XXX	XXX

Bonds - Industrial and Miscellaneous

000759 CR 9	American Business Fin Svcs Inc RMBS Ser.....						06/01/2020.	Paydown.....		20,634	20,975	20,970	20,955				0		20,955		(321)	(321)	130	07/15/2033.	4FM.....
000759 CV 0	American Business Fin Svcs Inc RMBS Ser.....						06/01/2020.	Paydown.....		28,209	42,345	36,718	36,718				0		36,718		(8,509)	(8,509)	267	09/15/2033.	4FM.....
00184@ AA 4	Amazon.com Inc. Euclid BTS Lease Backed.....						06/30/2020.	Redemption 100.0000		47,774	47,774	47,774	47,774				0		47,774			.0	815	06/30/2039.	1.....
00206R CZ 3	AT&T Inc Sr Nt 4.600% 02/15/21.....						06/29/2020.	Call 102.6037		513,018	500,000	521,508	505,266		(2,290)		(2,290)		502,977		(2,977)	(2,977)	33,079	02/15/2021.	2FE.....
00225# AA 3	Amazon.com Inc Grand Rapids Secured Nt S.....						06/30/2020.	Redemption 100.0000		49,271	49,271	49,271	49,271				0		49,271			.0	841	09/30/2039.	1.....
00253C HB 6	Aames Mtg Tr RMBS Ser 2001-3 Cl M1 6.9.....						06/01/2020.	Paydown.....		22,815	28,480	28,397	28,381		(1)		(1)		28,380		(5,564)	(5,564)	860	11/25/2031.	4FM.....
00253C HH 3	Aames Mtg Tr RMBS Ser 2001-4 Cl A4 6.5.....						06/01/2020.	Paydown.....		5,247	5,247	5,245	5,269		(22)		(22)		5,247			.0	143	04/25/2031.	1FM.....
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2.....						06/01/2020.	Paydown.....		97,708	110,226	93,688	93,688				0		93,688		4,020	4,020	2,741	03/25/2037.	4FM.....
023771 S4 1	American Airlines Inc LBASS PTC Ser 16-3.....						04/15/2020.	Redemption 100.0000		397,726	397,726	397,726	397,726				0		397,726			.0	7,457	10/15/2025.	2FE.....
02377D AA 0	American Airlines Inc LBASS EETC Ser 201.....						04/15/2020.	Redemption 100.0000		505,530	505,530	505,530	505,530				0		505,530			.0	9,352	10/15/2025.	2FE.....
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2.....						06/01/2020.	Paydown.....		12,196	12,196	12,070	12,148		47		47		12,196			.0	183	09/25/2035.	1FM.....
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3.....						06/15/2020.	Redemption 100.0000		31,619	31,619	31,619	31,619						31,619			.0	836	02/15/2025.	1.....
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20.....						06/01/2020.	Paydown.....		16,956	16,956	17,618	17,096		(140)		(140)		16,956			.0	474	03/21/2029.	1FM.....
05604F AA 3	Bway Mortgage Trust CMBS Ser 2013-1515 C.....						06/01/2020.	Paydown.....		402,746	402,746	412,814	406,259		(3,513)		(3,513)		402,746			.0	4,716	03/10/2033.	1FM.....
075887 AW 9	Becton Dickinson & Co Sr Nt 3.250% 11/.....						06/10/2020.	Call 101.2440		4,049,760	4,000,000	4,237,760	4,028,805		(14,670)		(14,670)		4,014,135		(14,135)	(14,135)	124,871	11/12/2020.	2FE.....
105667 AB 5	Bravo Mtg Loan Trust RMBS Ser 2006-1 Cl.....						06/25/2020.	Paydown.....		87,432	87,432	49,680	49,680		37,752		37,752		87,432			.0	652	07/25/2036.	1FM.....
12519@ AA 5	CED Alamo 7 LLC Sr Sec Nt 4.210% 06/30.....						06/30/2020.	Redemption 100.0000		996,866	996,866	996,866	996,866				0		996,866			.0	20,984	06/30/2041.	2.....
12596M AA 4	Credit Suisse Mortgage Trust RMBS Ser 20.....						06/01/2020.	Paydown.....		595,895	595,895	619,661			(23,766)		(23,766)		595,895			.0	7,070	07/25/2058.	1FM.....
126410 LK 3	CSX Transportation Inc Deb 9.750% 06/1.....						06/15/2020.	Maturity.....		4,200,000	4,200,000	5,940,096	4,276,834		(76,834)		(76,834)		4,200,000			.0	204,750	06/15/2020.	1FE.....
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW 7.8.....						06/10/2020.	Redemption 100.0000		67,994	67,994	67,994	67,994				0		67,994			.0	2,232	10/10/2031.	2.....
126650 BS 8	CVS Health Corp LBASS PTC Nt 7.507% 01.....						06/10/2020.	Redemption 100.0000		29,130	29,130	37,029	34,679		(5,549)		(5,549)		29,130			.0	912	01/10/2032.	2FE.....
12665U AA 2	CVS Health Corp ABS PTC Nt 4.704% 01/1.....						06/10/2020.	Redemption 100.0000		43,587	43,587	43,587	43,587				0		43,587			.0	855	01/10/2036.	2FE.....
126673 DQ 2	CWABS Inc RMBS Ser 2004-7 Cl MF1 5.251.....						06/01/2020.	Paydown.....		190,016	190,016	189,588	186,646		3,370		3,370		190,016			.0	4,396	12/25/2034.	1FM.....
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2.....						06/01/2020.	Paydown.....		58,420	58,258	56,097	56,097				0		56,097		2,323	2,323	1,240	04/25/2035.	2FM.....
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2.....						06/01/2020.	Paydown.....		26,819	26,819	26,991	26,835		(16)		(16)		26,819			.0	632	05/25/2035.	2FM.....

QE051

SCHEDULE D - PART 4

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

QE05.2

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							
												Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.							
CUSIP Identification	Description			Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
12668B RZ 8	CWMBS Inc RMBS Ser 2006-6CB CI 1A4 5.5				06/01/2020	Paydown		29,444	32,867	28,210	28,210				0		28,210		1,235	1,235	767	05/25/2036	1FM
126694 E9 5	CWHL Inc RMBS Ser 2006-OA4 CI A1 2.464				06/01/2020	Paydown		129,627	129,627	69,522	69,522		60,105		60,105		129,627		0	0	1,731	04/25/2046	4FM
12714# AC 2	CTL Tr CTL Ser A 2019-3 Boston U LDN 3				06/15/2020	Redemption 100.0000		159,170	159,170	159,170	159,170				0		159,170		0	0	2,514	06/15/2035	1
12726@ AA 4	CTL Cap Tr 2019-23 Tr NYU-London 3.228				06/15/2020	Redemption 100.0000		280,720	280,720	280,720	280,720				0		280,720		0	0	887	07/15/2030	1Z
14149Y AT 5	Cardinal Health Inc Sr Nt 4.625% 12/15				06/22/2020	Call 102.0160		13,262,080	13,000,000	14,723,780	13,230,832		(113,675)		(113,675)		13,117,157		(117,157)	(117,157)	574,396	12/15/2020	2FE
149837 AA 4	CBA Small Balance Comm Mtg Tr LBASS Fnc				06/25/2020	Paydown		4,427	4,846	1,926	1,926				0		1,926		2,501	2,501	36	06/25/2038	5FE
15005# AA 7	CED Upton County Solar LLC Sr Sec Nt 4				06/30/2020	Redemption 100.0000		243,996	243,996	243,996	243,996				0		243,996		0	0	5,429	06/30/2042	2
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001				06/01/2020	Paydown		23,691	23,691	23,689	23,643		49		49		23,691		0	0	590	07/25/2032	4FM
166764 AG 5	Chevron Corp Sr Nt 2.427% 06/24/20				06/24/2020	Maturity		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000		0	0	48,540	06/24/2020	1FE
16678R DU 8	Chevy Chase Mtg Funding Corp RMBS Ser 20				06/25/2020	Paydown		28,256	28,256	27,691	27,798		458		458		28,256		0	0	188	07/25/2036	1FM
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004				06/01/2020	Paydown		1,723	1,723	1,723	1,721		2		2		1,723		0	0	30	04/25/2034	1FM
17307G MC 9	Citigroup Mtg Loan Trust RMBS Ser 2004-H				06/25/2020	Paydown		27,716	27,716	27,747	27,735		(19)		(19)		27,716		0	0	183	12/25/2034	1FM
17326Q AA 1	Citigroup Mortgage Ln Trust Inc RMBS Ser				06/01/2020	Paydown		325,447	325,447	334,298	186,510		(8,798)		(8,798)		325,447		0	0	2,991	09/25/2064	1FM
22357@ AA 9	Cox Tower II PTC CTL 5.409% 01/02/40				06/02/2020	Redemption 100.0000		31,612	31,612	31,612	31,612				0		31,612		0	0	711	01/02/2040	2
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20				06/01/2020	Paydown		11,056	11,056	10,841	10,917		138		138		11,056		0	0	266	07/25/2035	1FM
22964* AC 2	CSOLAR IV West. LLC Sr Sec Nt 3.850% 0				06/30/2020	Redemption 100.0000		179,306	179,306	179,306	179,306				0		179,306		0	0	4,036	03/31/2041	2PL
24763L FN 5	Delta Funding Home Eq Ln Tr RMBS Ser 199				06/01/2020	Paydown		10,599	10,599	10,598	10,582		18		18		10,599		0	0	157	08/15/2030	1FM
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS				06/01/2020	Paydown		1,629	1,629	1,629	1,628		1		1		1,629		0	0	31	09/25/2033	1FM
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C				06/01/2020	Paydown		24,181	27,614	25,908	25,908				0		25,908		(1,727)	(1,727)	632	09/25/2035	1FM
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl				06/01/2020	Paydown		8,591	8,591	8,588	8,738		(148)		(148)		8,591		0	0	180	12/25/2033	1FM
294754 AS 5	Equity One ABS Inc RMBS Ser 2002-1 CI M1				06/01/2020	Paydown		27,027	27,027	27,027	26,992		35		35		27,027		0	0	254	08/25/2032	1FM
31428X BB 1	Fedex Corp Sr Nt 4.100% 02/01/45				05/18/2020	Various		14,337,846	15,000,000	14,962,900	14,966,728		292		292		14,967,020		(629,174)	(629,174)	492,957	02/01/2045	2FE
31428X BQ 8	Fedex Corp Sr Nt 4.050% 02/15/48				05/18/2020	Various		18,878,200	20,000,000	19,916,800	19,919,990		573		573		19,920,563		(1,042,363)	(1,042,363)	609,188	02/15/2048	2FE
316773 CT 5	Fifth Third Bancorp Sr Nt 2.875% 07/27				06/27/2020	Various		12,000,000	12,000,000	11,984,520	11,998,120		1,608		1,608		11,999,728		272	272	316,250	07/27/2020	2FE
35137L AA 3	Fox Corp Sr Nt 3.666% 01/25/22				04/03/2020	Tax Free Exchange		9,000,000	9,000,000	9,000,000	9,000,000				0		9,000,000		0	0	227,292	01/25/2022	2FE
35137L AB 1	Fox Corp Sr Nt 4.030% 01/25/24				04/03/2020	Tax Free Exchange		2,963,732	2,800,000	2,981,160	2,974,346		(10,614)		(10,614)		2,963,732		0	0	77,734	01/25/2024	2FE
35137L AC 9	Fox Corp Sr Nt 4.709% 01/25/29				04/03/2020	Tax Free Exchange		43,942,332	40,900,000	44,172,021	44,019,539		(77,207)		(77,207)		43,942,332		0	0	1,326,787	01/25/2029	2FE
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A CI A5				06/01/2020	Paydown		6,051	6,051	6,052	6,032		19		19		6,051		0	0	159	07/20/2031	1FM
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200				06/01/2020	Paydown		1,966	1,966	1,966	1,963		3		3		1,966		0	0	40	04/25/2034	1FM
36242D DE 0	GS Mortgage Securities Corp RMBS Ser 200				06/01/2020	Paydown		82,857	82,857	82,854	82,706		151		151		82,857		0	0	2,050	06/25/2034	1FM
38119# AA 2	Golden Spread Elec Cooperative 1st Mtg B				05/06/2020	Redemption 100.0000		93,109	93,109	93,109	93,109				0		93,109		0	0	2,670	05/06/2025	1FE
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A CI A				06/15/2020	Paydown		75,751	75,751	79,797	79,750		(3,998)		(3,998)		75,751		0	0	1,495	10/15/2054	1FE
38218G AA 0	Goodgreen Trust LBASS Ser 2018-1A CI A				06/15/2020	Paydown		40,368	40,368	42,374	42,352		(1,984)		(1,984)		40,368		0	0	821	10/15/2053	1FE
38218Q AA 8	Goodgreen Trust LBASS Ser 2017-2A CI A				06/15/2020	Paydown		857,865	857,865	857,775	857,779		86		86		857,865		0	0	14,419	10/15/2053	1FE
44919* AC 2	i595 Express LLC Sr Nt 3.310% 12/31/31				06/30/2020	Redemption 100.0000		135,408	135,408	135,408	135,408				0		135,408		0	0	2,241	12/31/2031	1PL
45254N GA 9	IMPAC CMB Tr RMBS Ser 2003-11 CI 2A1 1				06/25/2020	Paydown		2,155	2,155	2,123	2,126		29		29		2,155		0	0	20	10/25/2033	1FM
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 CI A2 0.6				06/25/2020	Paydown		31,725	31,725	31,056	31,056		669		669		31,725		0	0	228	08/25/2035	1FM
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser				06/01/2020	Paydown		6,335	6,335	6,335	6,326		8		8		6,335		0	0	95	08/25/2034	1FM
45254T TN 4	IMPAC Secd Assets CMN Owner Tr RMBS Ser				06/25/2020	Paydown		47,030	47,030	47,030	47,030				0		47,030		0	0	298	05/25/2036	1FM
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 CI 2A3				06/01/2020	Paydown		51,114	51,114	51,538	51,176		(62)		(62)		51,114		0	0	1,165	01/25/2035	1FM
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2				06/01/2020	Paydown		94,749	94,749	97,895	95,518		(769)		(769)		94,749		0	0	1,317	01/15/2046	1FM
50026* AA 3	Kohls Corp CTL Shelby MI 7.600% 12/15/				06/15/2020	Redemption 100.0000		19,693	19,693	20,805	19,895		(202)		(202)		19,693		0	0	624	12/15/2022	2

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		Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
50180L	AD	2		06/11/2020.	Paydown.....		90,064	90,064	86,916	89,693	.....	.....372	.....	.....372	.....	.....90,064	.....	.....	.....0	2,357	04/15/2041.	1FM.....
502431	AA	7		05/05/2020.	Tax Free Exchange.....		9,987,456	10,000,000	9,973,936	9,982,094	.....	.....5,362	.....	.....5,362	.....	.....9,987,456	.....	.....	.....0	357,500	02/15/2021.	2FE.....
502431	AE	9		05/05/2020.	Tax Free Exchange.....		8,662,601	7,800,000	8,707,608	8,695,959	.....	.....(33,357)	.....	.....(33,357)	.....	.....8,662,601	.....	.....	.....0	133,467	06/15/2028.	2FE.....
52518R	CD	6		06/26/2020.	Paydown.....		8,342	8,342	4,080	4,080	.....	.....	.....	.....0	.....	.....4,080	.....	.....4,262	4,262	64	09/26/2045.	5FM.....
532716	AU	1		06/05/2020.	Various.....		10,849,298	10,800,000	11,541,500	11,074,154	.....	.....(53,759)	.....	.....(53,759)	.....	.....11,020,396	.....	.....(171,098)	(171,098)	492,045	02/15/2022.	4FE.....
576434	A2	0		06/01/2020.	Paydown.....		12,544	12,544	12,669	12,527	.....	.....17	.....	.....17	.....	.....12,544	.....	.....	.....0	285	01/25/2035.	4FM.....
576434	J5	4		06/01/2020.	Paydown.....		13,854	13,854	14,100	13,923	.....	.....(69)	.....	.....(69)	.....	.....13,854	.....	.....	.....0	327	03/25/2035.	1FM.....
576434	N2	6		06/01/2020.	Paydown.....		18,498	18,498	18,188	18,305	.....	.....194	.....	.....194	.....	.....18,498	.....	.....	.....0	435	04/25/2035.	2FM.....
576434	UH	5		06/01/2020.	Paydown.....		659	659	659	659	.....	.....	.....	.....0	.....	.....659	.....	.....	.....0	12	08/25/2034.	1FM.....
57643M	JM	7		06/01/2020.	Paydown.....		24,638	24,638	24,176	24,322	.....	.....316	.....	.....316	.....	.....24,638	.....	.....	.....0	534	12/25/2034.	1FM.....
589929	XZ	6		06/01/2020.	Paydown.....		29,074	29,074	29,063	29,103	.....	.....(28)	.....	.....(28)	.....	.....29,075	.....	.....(1)	(1)	720	09/25/2032.	1FM.....
59166E	AA	3		06/01/2020.	Paydown.....		54,151	54,151	54,922	54,873	.....	.....(723)	.....	.....(723)	.....	.....54,151	.....	.....	.....0	812	04/25/2058.	1FM.....
59549W	AB	9		06/15/2020.	Paydown.....		19,794	19,794	19,793	19,793	.....	.....	.....	.....0	.....	.....19,794	.....	.....	.....0	479	07/15/2038.	4FE.....
59980Y	AB	1		06/01/2020.	Paydown.....		589,004	589,004	619,870	.....	.....	.....(30,866)	.....	.....(30,866)	.....	.....589,004	.....	.....	.....0	3,447	04/25/2066.	1FM.....
59981B	AC	8		06/01/2020.	Paydown.....		10,890	10,890	10,941	10,940	.....	.....(50)	.....	.....(50)	.....	.....10,890	.....	.....	.....0	127	07/25/2059.	1FM.....
607120	FL	1		05/09/2020.	Redemption 100.0000.....		145,762	145,762	145,762	145,762	.....	.....	.....	.....0	.....	.....145,762	.....	.....	.....0	2,318	05/09/2039.	1.....
61763B	AS	3		06/01/2020.	Paydown.....		144,094	144,094	148,416	145,115	.....	.....(1,021)	.....	.....(1,021)	.....	.....144,094	.....	.....	.....0	2,524	11/15/2046.	1FM.....
63080#	AF	5		06/15/2020.	Call 100.0000.....		103,703	103,703	103,703	103,703	.....	.....	.....	.....0	.....	.....103,703	.....	.....	.....0	2,678	09/15/2028.	1.....
64352V	EA	4		06/01/2020.	Paydown.....		5,373	5,373	5,372	5,364	.....	.....9	.....	.....9	.....	.....5,373	.....	.....	.....0	112	11/25/2033.	1FM.....
64352V	KU	4		06/25/2020.	Paydown.....		958,959	958,959	709,002	913,876	.....	.....45,083	.....	.....45,083	.....	.....958,959	.....	.....	.....0	7,819	06/25/2035.	1FM.....
64828G	AD	2		06/01/2020.	Paydown.....		61,362	61,362	62,771	62,740	.....	.....(1,378)	.....	.....(1,378)	.....	.....61,362	.....	.....	.....0	916	09/25/2059.	1FM.....
64829G	AA	7		06/01/2020.	Paydown.....		47,263	47,263	49,331	49,291	.....	.....(2,028)	.....	.....(2,028)	.....	.....47,263	.....	.....	.....0	724	11/25/2035.	1FE.....
64830B	AQ	0		06/01/2020.	Paydown.....		35,563	35,563	33,607	.....	.....	.....1,956	.....	.....1,956	.....	.....35,563	.....	.....	.....0	228	08/27/2057.	1FM.....
64830D	AB	9		06/01/2020.	Paydown.....		397,353	397,353	424,857	.....	.....	.....(27,504)	.....	.....(27,504)	.....	.....397,353	.....	.....	.....0	2,796	12/25/2057.	1FM.....
64830H	AA	2		06/01/2020.	Paydown.....		555,294	555,294	563,119	562,868	.....	.....(7,575)	.....	.....(7,575)	.....	.....555,294	.....	.....	.....0	7,591	02/25/2049.	1FM.....
64830M	AG	8		06/01/2020.	Paydown.....		762,046	762,046	782,586	781,733	.....	.....(19,687)	.....	.....(19,687)	.....	.....762,046	.....	.....	.....0	11,318	08/25/2059.	1FM.....
64830W	AD	3		06/01/2020.	Paydown.....		1,956,895	1,956,895	2,014,381	2,011,992	.....	.....(55,097)	.....	.....(55,097)	.....	.....1,956,895	.....	.....	.....0	28,811	12/25/2058.	1FM.....
653240	AA	9		06/15/2020.	Redemption 100.0000.....		44,486	44,486	44,484	44,486	.....	.....	.....	.....0	.....	.....44,486	.....	.....	.....0	1,128	05/15/2023.	1.....
65535V	CN	6		06/01/2020.	Paydown.....		1,051	1,051	1,051	1,050	.....	.....1	.....	.....1	.....	.....1,051	.....	.....	.....0	18	03/25/2034.	1FM.....
65535V	DC	9		06/01/2020.	Paydown.....		1,561	1,561	1,549	1,552	.....	.....9	.....	.....9	.....	.....1,561	.....	.....	.....0	35	07/25/2034.	1FM.....
65535V	GH	5		06/01/2020.	Paydown.....		623	623	622	621	.....	.....1	.....	.....1	.....	.....623	.....	.....	.....0	13	10/25/2034.	1FM.....
66989H	AD	0		04/24/2020.	Maturity.....		8,764,000	8,764,000	10,219,700	8,826,352	.....	.....(62,352)	.....	.....(62,352)	.....	.....8,764,000	.....	.....	.....0	192,808	04/24/2020.	1FE.....
69370C	AG	8		05/15/2020.	Call 103.0000.....		13,913,240	13,508,000	14,003,673	13,873,309	.....	.....(55,286)	.....	.....(55,286)	.....	.....13,818,024	.....	.....(310,024)	(310,024)	810,480	05/15/2024.	3FE.....
723484	AD	6		06/22/2020.	Call 100.8855.....		2,017,710	2,000,000	1,998,740	1,999,608	.....	.....203	.....	.....203	.....	.....1,999,811	.....	.....189	189	42,960	11/30/2020.	1FE.....
73019#	AD	4		05/15/2020.	Redemption 100.0000.....		133,339	133,339	133,339	133,339	.....	.....	.....	.....0	.....	.....133,339	.....	.....	.....0	2,033	11/15/2027.	1.....
73943#	AD	5		06/30/2020.	Redemption 100.0000.....		22,309	22,309	22,309	22,271	.....	.....38	.....	.....38	.....	.....22,309	.....	.....	.....0	569	05/01/2039.	2PL.....
74041E	AC	9		06/23/2020.	Paydown.....		17,720	17,720	984	980	.....	.....16,740	.....	.....16,740	.....	.....17,720	.....	.....	.....0	211	03/23/2035.	3FE.....
74042C	AC	6		06/22/2020.	Paydown.....		126,354	126,354	85,763	94,595	.....	.....31,760	.....	.....31,760	.....	.....126,354	.....	.....	.....0	1,416	03/22/2038.	1FE.....
74922P	AA	8		06/25/2020.	Residential Accredit Loans Inc RMBS Ser.....		20,725	23,408	15,663	15,663	.....	.....	.....	.....0	.....	.....15,663	.....	.....5,062	5,062	146	02/25/2037.	1FM.....
76114H	AK	1		05/01/2020.	Paydown.....		2,472	2,288	2,084	2,084	.....	.....	.....	.....0	.....	.....2,084	.....	.....388	388	55	05/25/2037.	4FM.....
774341	AK	7		06/10/2020.	Tax Free Exchange.....		47,122,842	47,000,000	47,108,250	47,080,514	.....	.....(4,672)	.....	.....(4,672)	.....	.....47,075,842	.....	.....47,000	47,000	1,210,903	03/15/2027.	1FE.....
774341	AL	5		06/10/2020.	Tax Free Exchange.....		8,413,038	8,400,000	8,404,905	8,404,685	.....	.....(47)	.....	.....(47)	.....	.....8,404,638	.....	.....8,400	8,400	238,525	04/15/2047.	1FE.....

SCHEDULE D - PART 4

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

QE054

1			2			3	4	5			6	7	8	9	10					Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
															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.											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	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				
78402C	AA 1	SC Commercial Mtg Pass Through CTL Ser 2.....		06/01/2020.	Redemption 100.0000.....		29,145	29,145	30,476	29,464		(319)		(319)		29,145			0	842	11/01/2026.	2.....									
805564	PB 1	Saxon Asset Securities Tr RMBS Ser 2003.....		06/01/2020.	Paydown.....		1,078	1,078	1,078	1,078				0		1,078			0	21	12/25/2033.	1FM.....									
81441P	BZ 3	Security Natl Mtg Loan Tr RMBS Ser 2004.....		06/01/2020.	Paydown.....		18,405	18,405	18,405	18,405				0		18,405			0	450	11/25/2034.	1FM.....									
863579	CD 8	Structured Adj Rate Mtg Ln RMBS Ser 2004.....		06/01/2020.	Paydown.....		14,639	14,639	14,764	14,710		(2)		(2)		14,707		(69)	(69)	227	10/25/2034.	1FM.....									
88031R	AA 6	Tenaska Alabama II Partners LP Sr Sec Nt.....		06/30/2020.	Redemption 100.0000.....		45,003	45,003	45,003	45,003				0		45,003			0	1,378	03/30/2023.	2FE.....									
89173F	AA 8	Towd Point Mortgage Tr RMBS Ser 2017-1 C.....		06/01/2020.	Paydown.....		336,533	336,533	330,328	330,800		5,733		5,733		336,533			0	3,886	10/25/2056.	1FM.....									
89233P	4C 7	Toyota Motor Credit Corp MT Nt 4.500%.....		06/17/2020.	Maturity.....		3,637,000	3,637,000	3,845,799	3,649,526		(12,526)		(12,526)		3,637,000			0	81,833	06/17/2020.	1FE.....									
90933J	AA 9	United Airlines LBASS Ser 2016-2 B PTT.....		04/07/2020.	Redemption 100.0000.....		599,537	599,537	599,537	599,537				0		599,537			0	10,942	10/07/2025.	2FE.....									
91740#	AA 8	United States of America BIA-2 CTL Alber.....		06/15/2020.	Redemption 100.0000.....		17,335	17,335	17,335	17,335				0		17,335			0	416	10/15/2025.	1.....									
91741@	AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls.....		06/15/2020.	Redemption 100.0000.....		64,167	64,167	64,167	64,167				0		64,167			0	1,445	12/15/2026.	1.....									
91838*	AA 5	VA Springfield CTL Ls Fin Tr 3.880% 06.....		06/21/2020.	Redemption 100.0000.....		152,001	152,001	152,001	152,001				0		152,001			0	2,458	06/21/2038.	1.....									
92922F	EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10.....		06/01/2020.	Paydown.....		12,804	12,804	12,615	12,697		107		107		12,804			0	208	10/25/2033.	1FM.....									
92979@	AB 8	Wacker Chemical Corp Sr Nt Ser B 3.490.....		04/23/2020.	Maturity.....		21,000,000	21,000,000	21,000,000	21,000,000				0		21,000,000			0	366,450	04/23/2020.	2.....									
93934F	CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20.....		06/01/2020.	Paydown.....		4,102	4,227	4,261	4,245				0		4,245		(143)	(143)	96	10/25/2035.	3FM.....									
94106L	AW 9	Waste Management Inc Co Gtd Nt 4.750%.....		06/30/2020.	Maturity.....		20,000,000	20,000,000	21,447,755	20,086,665		(86,665)		(86,665)		20,000,000			0	475,000	06/30/2020.	2FE.....									
94978#	AU 1	Wells Fargo Bank Northwest NA CTL MWRA L.....		06/15/2020.	Redemption 100.0000.....		12,143	12,143	12,714	12,443		(300)		(300)		12,143			0	374	05/15/2032.	1.....									
94978#	BC 0	Wells Fargo Bank Northwest NA CTL 6.59.....		06/01/2020.	Redemption 100.0000.....		27,370	27,370	27,370	27,370				0		27,370			0	753	11/01/2022.	2.....									
9497ER	AD 6	Wells Fargo Home Eq Tr RMBS Ser 2005-1 C.....		06/25/2020.	Paydown.....		1,226,882	1,226,882	1,226,882	1,226,882				0		1,226,882			0	11,337	04/25/2035.	1FM.....									
96188#	AA 6	WETT Holdings LLC Sr Sec Nt 4.310% 12/.....		06/30/2020.	Redemption 100.0000.....		66,667	66,667	66,667	66,667				0		66,667			0	1,437	12/18/2024.	2PL.....									
00507U	AF 8	Actavis Funding SCS Sr Nt 3.850% 06/15.....	D.....	05/14/2020.	Tax Free Exchange.....		5,058,511	5,000,000	5,111,050	5,057,941		(4,430)		(4,430)		5,053,511		5,000	5,000	79,674	06/15/2024.	2FE.....									
00507U	AS 0	Actavis Funding SCS Sr Nt 3.800% 03/15.....	D.....	05/14/2020.	Various.....		18,035,680	18,000,000	18,033,415	18,018,902		(1,221)		(1,221)		18,017,680		18,000	18,000	454,100	03/15/2025.	2FE.....									
00507U	AU 5	Actavis Funding SCS Sr Nt 4.750% 03/15.....	D.....	05/14/2020.	Tax Free Exchange.....		10,166,250	10,000,000	10,171,600	10,157,475		(1,225)		(1,225)		10,156,250		10,000	10,000	315,347	03/15/2045.	2FE.....									
11042T	AA 1	British Airways Plc EETC 3.800% 09/20/.....	C.....	06/20/2020.	Redemption 100.0000.....		131,122	131,122	131,122	131,122				0		131,122			0	2,491	06/20/2031.	1FE.....									
11043X	AA 1	British Airways Plc EETC 3.300% 06/15/.....	C.....	06/15/2020.	Redemption 100.0000.....		4,395	4,395	4,395	4,394		1		1		4,395			0	73	12/15/2032.	1FE.....									
E5311L	AA 9	QEnergy Solar (Project Iron) Sr Sec Nt.....	B.....	06/30/2020.	Redemption 100.0000.....		468,986	468,986	459,426	468,110				0	(8,683)	468,986	9,560		9,560	5,393	12/31/2038.	2Z.....									
P3596#	AA 1	EVM Energia del Valle de MX Sr Sec Nt.....	D.....	06/30/2020.	Redemption 100.0000.....		382,213	382,213	382,213	382,213				0		382,213			0	11,830	06/30/2037.	2PL.....									
3899999.			Total - Bonds - Industrial and Miscellaneous.....					331,633,924	328,210,727	340,652,618	331,546,548	0	(593,149)	0	(593,149)	(8,683)	333,080,727	9,560	(2,194,610)	(2,185,050)	9,543,094	XXX	XXX								
Bonds - Unaffiliated Bank Loans																															
000000	00 0	US Radiology Specialists Inc Additional.....		06/30/2020.	Redemption 100.0000.....		1,757	1,757	1,729			27		27		1,757			0	41	01/01/2024.	4FE.....									
000000	00 0	Advanced Infusion Solutions Last Out Ter.....		06/30/2020.	Redemption 100.0000.....		22,033	22,033	21,581	21,600		433		433		22,033			0	810	06/27/2024.	4Z.....									
000000	00 0	HCA Inc Term Ln B-12 Nt 1 2.068% 03/13.....		06/30/2020.	Redemption 100.0000.....		12,613	12,613	12,613	12,613				0		12,613			0	182	03/13/2025.	2FE.....									
000000	00 0	Lytx Term Ln Nt 1 7.000% 02/28/26.....		06/30/2020.	Redemption 100.0000.....		3,673	3,673	3,605			68		68		3,673			0	90	02/28/2026.	4Z.....									
000000	00 0	Lytx Delayed Draw Term Ln Nt 1 7.000%.....		06/30/2020.	Redemption 100.0000.....		319	319	316			3		3		319			0	5	02/28/2026.	4Z.....									
000000	00 0	Sensata Technologies New #2 1st Lien Ter.....		06/30/2020.	Redemption 100.0000.....		13,700	13,700	13,719	13,718		(19)		(19)		13,700			0	243	09/20/2026.	2FE.....									
000000	00 0	First American Payment Sys Term Ln Nt 1.....		06/30/2020.	Redemption 100.0000.....		3,886	3,886	3,847			39		39		3,886			0		03/04/2027.	4FE.....									
02358@	AA 0	AmerCareRoyal LLC Term Ln Nt 1 5.178%.....		04/01/2020.	Redemption 100.0000.....		5,518	5,518	5,408	5,409		110		110		5,518			0	38	11/25/2025.	4Z.....									
03539#	AA 8	Ankura Consulting Group LLC 1st Lien Ter.....		06/26/2020.	Tax Free Exchange.....		9,604	9,747	9,552	9,589		15		15		9,604			0	316	08/24/2024.	4FE.....									
03539#	AA 8	Ankura Consulting Group LLC 1st Lien Ter.....		06/30/2020.	Redemption 100.0000.....		9,747	9,747	9,604			143		143		9,747			0	8	08/24/2024.	4FE.....									
08579J	BE 1	Berry Plastics Corp Term Ln X Nt 1 2.1.....		06/30/2020.	Redemption 100.0000.....		5,499	5,499	5,505	5,505		(6)		(6)		5,499			0	95	01/19/2024.	3FE.....									
14852D	AC 5	Castle US Holding Corp Term Ln Nt 1 4.....		06/30/2020.	Redemption 100.0000.....		9,375	9,375	9,398			(23)		(23)		9,375			0	176	01/31/2027.	4Z.....									
14880B	AG 6	Catalent Pharma Solutions Inc Term Ln B.....		06/30/2020.	Redemption 100.0000.....		7,519	7,519	7,556	7,547		(28)		(28)		7,519			0	137	05/17/2026.	3FE.....									

SCHEDULE D - PART 4

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

1			2			3	4	5		6	7	8	9	10		Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
																11	12	13	14	15								
																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	
CUSIP Identification			Description			Foreign	Disposal Date	Name of Purchaser		Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value														
40409V	AR	5	HB Fuller Company Term Ln Nt 1	2.190%		05/29/2020	Redemption	100.0000		129,066	129,066	128,969	128,971		95			95		129,066				0	1,847	10/20/2024	3FE	
44989*	AA	1	IQNavigator Inc 1st Lien TL Nt 1	5.877%		06/30/2020	Redemption	100.0000		12,313	12,313	12,129	12,164		150			150		12,313				0	523	08/20/2024	4	
44989*	AB	9	IQNavigator Inc Revolver Nt 1	5.877%	0	06/05/2020	Redemption	100.0000		90,299	90,299	88,944	89,261		1,038			1,038		90,299				0	3,677	08/20/2023	4	
45778E	AG	9	Innophos Holdings Term Ln Nt 1	3.938%		06/30/2020	Redemption	100.0000		32,500	32,500	32,338			162			162		32,500				0	567	02/07/2027	4FE	
60367*	AA	9	Community Brands Incremental DD Term Ln			06/30/2020	Redemption	100.0000		4,054	4,054	4,054			0			0		4,054				0	112	12/02/2022	3PL	
60367*	AB	7	Community Brands Incremental Term Ln Nt			06/30/2020	Redemption	100.0000		21,173	21,173	21,067	21,104		69			69		21,173				0	587	12/02/2022	3PL	
70466@	AA	6	Peach State Labs Inc Sr Sec Term Ln Nt 1			06/30/2020	Redemption	100.0000		29,616	29,616	29,491	29,588		28			28		29,616				0	1,427	12/31/2020	3PL	
72584D	AE	4	Yum Brands New Term Ln Nt 1	1.928%	03/		Redemption	100.0000		7,481	7,481	7,537	7,524		(43)			(43)		7,481				0	108	03/29/2025	3FE	
78431@	AA	1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1			06/30/2020	Redemption	100.0000		2,836	2,836	2,801	2,807		30			30		2,836				0	100	12/13/2023	4PL	
88870P	A*	7	Tivo Co (Project Timberwolf) 1st Lien Te			06/01/2020	Redemption	100.0000		4,987,500	4,987,500	4,887,750	4,890,377		97,123			97,123		4,987,500				0	306,073	11/22/2024	4FE	
90347B	AH	1	Axalta Coating Systems New Term Ln B Nt			06/30/2020	Redemption	100.0000		27,191	27,191	27,257	27,230		(39)			(39)		27,191				0	474	06/01/2024	3FE	
90372@	AC	3	US Radiology Specialists Inc Delayed Dra			06/30/2020	Redemption	100.0000		6,032	6,032	5,978	4,934		52			52		6,032				0	188	01/01/2024	4FE	
68371Y	AJ	2	Open Text Corp Term Ln Nt 1	1.934%	05/	A	06/30/2020	Redemption	100.0000		13,108	13,108	13,150	13,146		(38)			(38)		13,108				0	189	05/30/2025	2FE
8299999.			Total - Bonds - Unaffiliated Bank Loans							5,468,412	5,468,555	5,365,898	5,307,141		0	99,389	0	99,389	0	5,468,412	0	0	0	0	318,013	XXX	XXX	
8399997.			Total - Bonds - Part 4							406,252,896	402,829,842	416,903,316	391,783,440		0	(2,167,450)	0	(2,167,450)	(8,683)	407,701,684	9,560	(2,196,595)	(2,187,035)	10,905,991	XXX	XXX		
8399999.			Total - Bonds							406,252,896	402,829,842	416,903,316	391,783,440		0	(2,167,450)	0	(2,167,450)	(8,683)	407,701,684	9,560	(2,196,595)	(2,187,035)	10,905,991	XXX	XXX		
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																												
23281#	12	4	Cyprium Parallel Invs V LP Prfd Units			06/11/2020	Redemption	100.0000		357,590	35,759	35,759	20,759					0		35,759				0	1,212	XXX	1PL	
8499999.			Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							35,759	XXX	35,759	20,759		0	0	0	0	0	35,759	0	0	0	0	1,212	XXX	XXX	
8999997.			Total - Preferred Stocks - Part 4							35,759	XXX	35,759	20,759		0	0	0	0	0	35,759	0	0	0	0	1,212	XXX	XXX	
8999999.			Total - Preferred Stocks							35,759	XXX	35,759	20,759		0	0	0	0	0	35,759	0	0	0	0	1,212	XXX	XXX	
9899999.			Total - Preferred and Common Stocks							35,759	XXX	35,759	20,759		0	0	0	0	0	35,759	0	0	0	0	1,212	XXX	XXX	
9999999.			Total - Bonds, Preferred and Common Stocks							406,288,655	XXX	416,939,075	391,804,199		0	(2,167,450)	0	(2,167,450)	(8,683)	407,737,443	9,560	(2,196,595)	(2,187,035)	10,907,203	XXX	XXX		

QE05.5

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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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 II USD Index 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	.....	.....	.....79,099	.....	.....79,099	(111,444)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....217,270	.....	.....217,270	(310,673)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....355,449	.....	.....355,449	(520,219)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....34,084	.....	.....34,084	(46,804)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....4,435	.....	.....4,435	(12,023)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....131,029	.....	.....131,029	(416,738)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....783,013	.....	.....783,013	(1,069,680)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....450,974	.....	.....450,974	(1,298,721)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....73,287	.....	.....73,287	(105,434)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....343,087	.....	.....343,087	(963,260)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....8,511	.....	.....8,511	(24,744)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....6,683	.....	.....6,683	(14,778)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....985,929	.....	.....985,929	(2,330,652)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....95,874	.....	.....95,874	(215,586)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....23,413	.....	.....23,413	(32,940)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....80,762	.....	.....80,762	(129,790)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....239,337	.....	.....239,337	(392,382)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....17,372	.....	.....17,372	(153,746)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....318,758	.....	.....318,758	(527,905)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....348,480	.....	.....348,480	(524,537)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....7,246	.....	.....7,246	(11,385)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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			315,309		315,309	(510,995)						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index 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			117,566		117,566	(542,580)						03.....
JP Morgan Mozaic II USD Index 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			111,002		111,002	(530,721)						03.....
JP Morgan Mozaic II USD Index 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			85,130		85,130	(354,240)						03.....
JP Morgan Mozaic II USD Index 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			904,677		904,677	(1,477,451)						03.....
JP Morgan Mozaic II USD Index 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			449,726		449,726	(1,659,056)						03.....
JP Morgan Mozaic II USD Index 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			80,737		80,737	(136,268)						03.....
JP Morgan Mozaic II USD Index 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			372,578		372,578	(1,347,651)						03.....
JP Morgan Mozaic II USD Index 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			6,437		6,437	(20,342)						03.....
JP Morgan Mozaic II USD Index 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			291,748		291,748	(1,041,145)						03.....
JP Morgan Mozaic II USD Index 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			1,130,722		1,130,722	(3,368,803)						03.....
JP Morgan Mozaic II USD Index 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			82,873		82,873	(225,953)						03.....
JP Morgan Mozaic II USD Index 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			32,917		32,917	(63,480)						03.....
JP Morgan Mozaic II USD Index 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			176,127		176,127	(336,393)						03.....
JP Morgan Mozaic II USD Index 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			265,591		265,591	(506,380)						03.....
JP Morgan Mozaic II USD Index 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			37,514		37,514	(383,922)						03.....
JP Morgan Mozaic II USD Index 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			153,191		153,191	(287,552)						03.....
JP Morgan Mozaic II USD Index 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			135,863		135,863	(254,806)						03.....
JP Morgan Mozaic II USD Index 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			589,040		589,040	(1,118,188)						03.....
JP Morgan Mozaic II USD Index 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			136,734		136,734	(805,555)						03.....
JP Morgan Mozaic II USD Index 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			66,647		66,647	(339,329)						03.....
JP Morgan Mozaic II USD Index 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			129,031		129,031	(649,623)						03.....
JP Morgan Mozaic II USD Index 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			582,802		582,802	(1,082,763)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	08/07/2017....	08/04/2020....	..46,202	...16,782,807	363.25.....	559,042	.....	.....	.....196,857	.....	.....196,857	(952,622)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....115,953	.....	.....115,953	(503,368)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....427,338	.....	.....427,338	..(1,857,903)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....578,669	.....	.....578,669	..(2,262,847)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....210,750	.....	.....210,750	(417,854)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....29,384	.....	.....29,384	(286,948)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....8,466	.....	.....8,466	(18,293)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....696,573	.....	.....696,573	..(1,369,064)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....179,747	.....	.....179,747	..(1,088,162)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....615	.....	.....615	(3,429)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....149,219	.....	.....149,219	(802,785)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....97,186	.....	.....97,186	(198,236)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....37,078	.....	.....37,078	(197,075)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....456,853	.....	.....456,853	..(2,121,412)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....43,065	.....	.....43,065	(193,288)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....40,517	.....	.....40,517	(84,764)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....179,465	.....	.....179,465	(359,289)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....51,155	.....	.....51,155	(96,242)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....245,727	.....	.....245,727	(480,164)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....291,462	.....	.....291,462	(553,293)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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			54,823		54,823	(423,092)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	08/29/2017....	08/28/2020....	83	29,460	355.07.....	1,322			965		965	(1,754)						03.....
JP Morgan Mozaic II USD Index 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			725,922		725,922	..(1,397,445)						03.....
JP Morgan Mozaic II USD Index 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			263,776		263,776	..(1,320,218)						03.....
JP Morgan Mozaic II USD Index 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			3,282		3,282	(19,450)						03.....
JP Morgan Mozaic II USD Index 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			229,256		229,256	..(1,079,487)						03.....
JP Morgan Mozaic II USD Index 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			22,620		22,620	(39,473)						03.....
JP Morgan Mozaic II USD Index 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			1,802		1,802	(8,794)						03.....
JP Morgan Mozaic II USD Index 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			3,033		3,033	(11,119)						03.....
JP Morgan Mozaic II USD Index 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			799,148		799,148	..(3,234,266)						03.....
JP Morgan Mozaic II USD Index 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			17,176		17,176	(60,785)						03.....
JP Morgan Mozaic II USD Index 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			4,469		4,469	(12,237)						03.....
JP Morgan Mozaic II USD Index 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			11,500		11,500	(28,652)						03.....
JP Morgan Mozaic II USD Index 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			9,278		9,278	(25,754)						03.....
JP Morgan Mozaic II USD Index 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			93,482		93,482	(259,239)						03.....
JP Morgan Mozaic II USD Index 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			228,594		228,594	(611,694)						03.....
JP Morgan Mozaic II USD Index 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			44,637		44,637	(515,577)						03.....
JP Morgan Mozaic II USD Index 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			370		370	(14,069)						03.....
JP Morgan Mozaic II USD Index 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			14,189		14,189	(39,006)						03.....
JP Morgan Mozaic II USD Index 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			12,070		12,070	(105,637)						03.....
JP Morgan Mozaic II USD Index 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			445,403		445,403	..(1,201,022)						03.....
JP Morgan Mozaic II USD Index 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			140,726		140,726	..(1,115,522)						03.....
JP Morgan Mozaic II USD Index 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			10,187		10,187	(83,836)						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index 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	.....	.....	.....141,419	.....	.....141,419	..(1,013,864)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....41,778	.....	.....41,778	(276,145)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....434,244	.....	.....434,244	..(2,712,286)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....9,215	.....	.....9,215	(16,962)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....41,552	.....	.....41,552	(78,810)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....65,356	.....	.....65,356	(126,789)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....189,407	.....	.....189,407	(382,938)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....29,481	.....	.....29,481	(199,642)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....5,671	.....	.....5,671	(96,614)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....145,109	.....	.....145,109	(289,875)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....61,228	.....	.....61,228	(300,828)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....514,172	.....	.....514,172	..(1,018,979)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....132,303	.....	.....132,303	(662,565)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....71,947	.....	.....71,947	(309,612)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....121,870	.....	.....121,870	(541,486)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....125,856	.....	.....125,856	(494,761)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....366,873	.....	.....366,873	..(1,487,527)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....1,770	.....	.....1,770	(3,186)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....162,683	.....	.....162,683	(278,524)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....89,007	.....	.....89,007	(152,709)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....262,530	.....	.....262,530	(443,218)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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			39,960		39,960	(199,070)						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)
JP Morgan Mozaic II USD Index 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			14,258		14,258	(140,513)						03.....
JP Morgan Mozaic II USD Index 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			443,856		443,856	(758,311)						03.....
JP Morgan Mozaic II USD Index 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			167,021		167,021	(634,655)						03.....
JP Morgan Mozaic II USD Index 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			464,753		464,753	(785,717)						03.....
JP Morgan Mozaic II USD Index 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			173,088		173,088	(638,614)						03.....
JP Morgan Mozaic II USD Index 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			131,360		131,360	(466,061)						03.....
JP Morgan Mozaic II USD Index 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			228,451		228,451	(774,549)						03.....
JP Morgan Mozaic II USD Index 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			442,161		442,161	(1,395,798)						03.....
JP Morgan Mozaic II USD Index 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			505,160		505,160	(1,560,304)						03.....
JP Morgan Mozaic USD Index 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			3,994		3,994	(18,437)						03.....
JP Morgan Mozaic USD Index 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			409		409	(3,599)						03.....
JP Morgan Mozaic USD Index 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			110		110	(4,720)						03.....
JP Morgan Mozaic USD Index 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			277		277	(13,314)						03.....
JP Morgan Mozaic II USD Index 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			12,163		12,163	(25,847)						03.....
JP Morgan Mozaic II USD Index 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			97,639		97,639	(206,545)						03.....
JP Morgan Mozaic II USD Index 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			33,678		33,678	(68,090)						03.....
JP Morgan Mozaic II USD Index 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			263,408		263,408	(538,164)						03.....
JP Morgan Mozaic II USD Index 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			16,325		16,325	(102,970)						03.....
JP Morgan Mozaic II USD Index 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			21,167		21,167	(263,960)						03.....
JP Morgan Mozaic II USD Index 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			617,384		617,384	(1,272,792)						03.....
JP Morgan Mozaic II USD Index 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			164,963		164,963	(818,189)						03.....
JP Morgan Mozaic II USD Index 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			184,552		184,552	(368,989)						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)
JP Morgan Mozaic II USD Index 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			60,820		60,820	(286,575)						03.....
JP Morgan Mozaic II USD Index 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			208,473		208,473	(919,763)						03.....
JP Morgan Mozaic II USD Index 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			39,017		39,017	(180,823)						03.....
JP Morgan Mozaic II USD Index 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			538,248		538,248	(2,121,302)						03.....
JP Morgan Mozaic II USD Index 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			189,360		189,360	(731,853)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/25/2017....	10/23/2020....	4,706	1,290,115	274.16.....	40,563			121,251		121,251	16,919						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/25/2017....	10/23/2020....	22,080	6,021,761	272.72.....	203,802			600,614		600,614	81,670						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/25/2017....	10/23/2020....	1,071	297,769	277.98.....	7,670			23,544		23,544	3,471						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/25/2017....	10/23/2020....	1,013	268,672	265.29.....	12,973			35,061		35,061	4,102						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/25/2017....	10/23/2020....	1,409	375,252	266.31.....	17,289			47,346		47,346	5,657						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/25/2017....	10/23/2020....	7,373	1,966,067	266.67.....	89,062			245,071		245,071	29,495						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/25/2017....	10/23/2020....	6,475	1,776,804	274.39.....	55,236			165,371		165,371	23,169						03.....
JP Morgan Mozaic II USD Index 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			10,835		10,835	(23,024)						03.....
JP Morgan Mozaic II USD Index 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			88,446		88,446	(196,685)						03.....
JP Morgan Mozaic II USD Index 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			1,739		1,739	(3,859)						03.....
JP Morgan Mozaic II USD Index 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			266,190		266,190	(597,783)						03.....
JP Morgan Mozaic II USD Index 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.....
JP Morgan Mozaic II USD Index 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			14,520		14,520	(185,338)						03.....
JP Morgan Mozaic II USD Index 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			427,376		427,376	(957,588)						03.....
JP Morgan Mozaic II USD Index 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			177,489		177,489	(913,124)						03.....
JP Morgan Mozaic II USD Index 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			20,330		20,330	(45,794)						03.....
JP Morgan Mozaic II USD Index 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			14,029		14,029	(67,764)						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)
JP Morgan Mozaic II USD Index 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	.....	.....	.....188,944	.....	.....188,944	(907,218)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....3,780	.....	.....3,780	(16,668)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....522,750	.....	.....522,750	...(2,224,786)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....77,773	.....	.....77,773	(301,545)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....14,945	.....	.....14,945	(242,540)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....324,078	.....	.....324,078	(924,958)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....140,079	.....	.....140,079	(930,347)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....152,225	.....	.....152,225	(960,719)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....447,017	.....	.....447,017	...(2,380,996)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....1,904	.....	.....1,904	(5,864)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....84,309	.....	.....84,309	(236,819)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....119,982	.....	.....119,982	(328,591)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....61,403	.....	.....61,403	(147,031)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....298,526	.....	.....298,526	(663,319)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....20,087	.....	.....20,087	(233,288)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....641,657	.....	.....641,657	...(1,498,277)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....220,163	.....	.....220,163	...(1,118,651)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....167,069	.....	.....167,069	(798,831)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....648,722	.....	.....648,722	...(2,810,778)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....8,134	.....	.....8,134	(16,557)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index 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	.....	.....	.....285,434	.....	.....285,434	31,107	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index 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	.....	.....	.....57,642	.....	.....57,642	7,431	.....	.....	.....	.....	.....	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 Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/28/2017....	09/29/2020....	11,289	3,047,014	269.91.....	153,911			339,113		339,113	44,031						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/28/2017....	09/29/2020....	19,434	5,206,843	267.92.....	287,039			622,441		622,441	68,619						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/28/2017....	09/29/2020....	10,817	2,964,277	274.04.....	123,927			280,315		280,315	39,552						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/28/2017....	09/29/2020....	2,335	611,477	261.87.....	43,341			88,909		88,909	9,725						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/28/2017....	09/29/2020....	2,028	531,735	262.22.....	37,167			76,501		76,501	8,430						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/30/2017....	08/31/2020....	1,045	283,067	270.94.....	16,532			30,314		30,314	4,015						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/30/2017....	08/31/2020....	2,552	661,175	259.07.....	61,184			104,341		104,341	10,629						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/30/2017....	08/31/2020....	2,510	652,137	259.86.....	58,670			100,619		100,619	10,420						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/30/2017....	08/31/2020....	5,261	1,365,033	259.44.....	124,666			213,162		213,162	21,881						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/30/2017....	08/31/2020....	754	202,107	268.1.....	13,274			24,014		24,014	2,981						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/30/2017....	08/31/2020....	10,823	2,878,215	265.94.....	206,051			368,135		368,135	37,989						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/30/2017....	08/31/2020....	3,036	789,717	260.15.....	70,309			120,830		120,830	12,590						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/30/2017....	08/31/2020....	358	95,449	266.84.....	6,594			11,845		11,845	1,430						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/30/2017....	08/31/2020....	10,392	2,780,065	267.52.....	186,916			337,063		337,063	41,302						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/30/2017....	08/31/2020....	18,406	4,884,675	265.38.....	357,438			636,393		636,393	64,629						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/30/2017....	08/31/2020....	128	33,880	265.1.....	2,506			4,454		4,454	517						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/30/2017....	08/31/2020....	2,481	656,737	264.76.....	49,227			87,301		87,301	10,057						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/30/2017....	08/31/2020....	125	32,380	260.06.....	2,892			4,967		4,967	517						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/05/2017....	07/31/2020....	3,417	925,098	270.7.....	50,678			100,015		100,015	13,003						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/05/2017....	07/31/2020....	874	224,817	257.31.....	20,970			37,269		37,269	3,585						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/05/2017....	07/31/2020....	95	24,629	257.95.....	2,245			4,012		4,012	391						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/05/2017....	07/31/2020....	5,948	1,530,712	257.33.....	142,676			253,612		253,612	24,404						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: 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		306,394		306,394	33,954						03.....
NYSE Zebra Edge Index 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		291,709		291,709	32,858						03.....
NYSE Zebra Edge Index 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		573,176		573,176	57,558						03.....
NYSE Zebra Edge Index 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		134,475		134,475	13,148						03.....
NYSE Zebra Edge Index 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		219,359		219,359	21,433						03.....
NYSE Zebra Edge Index 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		100,463		100,463	11,459						03.....
NYSE Zebra Edge Index 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		6,813		6,813	664						03.....
NYSE Zebra Edge Index 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		56,567		56,567	6,697						03.....
NYSE Zebra Edge Index 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		62,050		62,050	7,371						03.....
NYSE Zebra Edge Index 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		198,577		198,577	22,297						03.....
JP Morgan Mozaic USD Index 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		510		510	(5,924)						03.....
JP Morgan Mozaic USD Index 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		39		39	(1,488)						03.....
JP Morgan Mozaic USD Index 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		258		258	(5,974)						03.....
JP Morgan Mozaic USD Index 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		99		99	(4,319)						03.....
JP Morgan Mozaic II USD Index 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		11,878		11,878	(28,622)						03.....
JP Morgan Mozaic II USD Index 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		78,963		78,963	(190,815)						03.....
JP Morgan Mozaic II USD Index 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		229,844		229,844	(547,702)						03.....
JP Morgan Mozaic II USD Index 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		16,864		16,864	(191,002)						03.....
JP Morgan Mozaic II USD Index 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		297,466		297,466	(739,379)						03.....
JP Morgan Mozaic II USD Index 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		159,917		159,917	(848,045)						03.....
JP Morgan Mozaic II USD Index 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		158,870		158,870	(769,234)						03.....
JP Morgan Mozaic II USD Index 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		612,442		612,442	(2,688,122)						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

QE06.10

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/14/2017....	11/27/2020....	51	13,639	269.54.....	833			1,537		1,537	197						03.....
NYSE Zebra Edge Index 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			27,598		27,598	4,100						03.....
NYSE Zebra Edge Index 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			11,938		11,938	1,519						03.....
NYSE Zebra Edge Index 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			66,690		66,690	8,567						03.....
NYSE Zebra Edge Index 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			329,359		329,359	42,488						03.....
NYSE Zebra Edge Index 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			240,140		240,140	34,806						03.....
NYSE Zebra Edge Index 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			182,106		182,106	26,713						03.....
NYSE Zebra Edge Index 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			497,592		497,592	62,761						03.....
NYSE Zebra Edge Index 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			1,792		1,792	259						03.....
NYSE Zebra Edge Index 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			6,137		6,137	793						03.....
NYSE Zebra Edge Index 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			20,772		20,772	2,984						03.....
NYSE Zebra Edge Index 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			51,989		51,989	7,446						03.....
NYSE Zebra Edge Index 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			83,967		83,967	12,135						03.....
NYSE Zebra Edge Index 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			79,687		79,687	11,441						03.....
NYSE Zebra Edge Index 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			49,089		49,089	7,096						03.....
NYSE Zebra Edge Index 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			247,093		247,093	36,217						03.....
JP Morgan Mozaic II USD Index 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			11,461		11,461	(145,969)						03.....
JP Morgan Mozaic II USD Index 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			443,985		443,985	(1,234,056)						03.....
JP Morgan Mozaic II USD Index 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			175,876		175,876	(1,048,887)						03.....
JP Morgan Mozaic II USD Index 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			138,180		138,180	(800,695)						03.....
JP Morgan Mozaic II USD Index 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			543,077		543,077	(2,696,476)						03.....
JP Morgan Mozaic II USD Index 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			498		498	(1,345)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	12/28/2017.....	12/24/2020.....	17,719	6,446,346	363.81.....	273,758			115,955		115,955	(322,757)						03.....
JP Morgan Mozaic II USD Index 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			227,922		227,922	(627,229)						03.....
JP Morgan Mozaic II USD Index 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			9,374		9,374	(145,919)						03.....
JP Morgan Mozaic II USD Index 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			247,062		247,062	(793,450)						03.....
JP Morgan Mozaic II USD Index 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			97,275		97,275	(686,228)						03.....
JP Morgan Mozaic II USD Index 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			80,075		80,075	(538,185)						03.....
JP Morgan Mozaic II USD Index 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			286,697		286,697	(1,719,544)						03.....
JP Morgan Mozaic II USD Index 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			253		253	(966)						03.....
JP Morgan Mozaic II USD Index 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			85,402		85,402	(272,116)						03.....
JP Morgan Mozaic II USD Index 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			182,873		182,873	(588,997)						03.....
JP Morgan Mozaic II USD Index 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			6,038		6,038	(24,093)						03.....
JP Morgan Mozaic II USD Index 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			29,229		29,229	(128,580)						03.....
JP Morgan Mozaic II USD Index 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			38,679		38,679	(157,449)						03.....
JP Morgan Mozaic II USD Index 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			1,569		1,569	(29,610)						03.....
JP Morgan Mozaic II USD Index 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			3,424		3,424	(74,812)						03.....
JP Morgan Mozaic II USD Index 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			34,228		34,228	(157,682)						03.....
JP Morgan Mozaic II USD Index 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			41,626		41,626	(169,321)						03.....
JP Morgan Mozaic II USD Index 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			16,970		16,970	(156,184)						03.....
JP Morgan Mozaic II USD Index 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			125,675		125,675	(576,769)						03.....
JP Morgan Mozaic II USD Index 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			42,065		42,065	(418,582)						03.....
JP Morgan Mozaic II USD Index 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			12,730		12,730	(110,485)						03.....
JP Morgan Mozaic II USD Index 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			38,110		38,110	(357,935)						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)
JP Morgan Mozaic II USD Index 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			56,571		56,571	(422,179)						03.....
JP Morgan Mozaic II USD Index 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			121,670		121,670	(1,031,505)						03.....
JP Morgan Mozaic II USD Index 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			1,950		1,950	(8,439)						03.....
NYSE Zebra Edge Index 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			17,303		17,303	2,208						03.....
NYSE Zebra Edge Index 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			27,171		27,171	3,886						03.....
NYSE Zebra Edge Index 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			35,404		35,404	5,090						03.....
NYSE Zebra Edge Index 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			1,192		1,192	152						03.....
NYSE Zebra Edge Index 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			15,221		15,221	2,202						03.....
NYSE Zebra Edge Index 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			233,126		233,126	33,542						03.....
NYSE Zebra Edge Index 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			166,726		166,726	23,477						03.....
NYSE Zebra Edge Index 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			36,007		36,007	4,963						03.....
NYSE Zebra Edge Index 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			172,053		172,053	24,048						03.....
NYSE Zebra Edge Index 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			385,936		385,936	53,291						03.....
NYSE Zebra Edge Index 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			15,338		15,338	2,074						03.....
NYSE Zebra Edge Index 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			41,595		41,595	5,825						03.....
NYSE Zebra Edge Index 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			29,509		29,509	4,269						03.....
JP Morgan Mozaic II USD Index 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			158,837		158,837	(750,681)						03.....
JP Morgan Mozaic II USD Index 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			70,913		70,913	(761,597)						03.....
JP Morgan Mozaic II USD Index 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			47,138		47,138	(415,527)						03.....
JP Morgan Mozaic II USD Index 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			141,240		141,240	(1,263,136)						03.....
JP Morgan Mozaic II USD Index 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			1,193		1,193	(5,847)						03.....
JP Morgan Mozaic II USD Index 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			29,062		29,062	(141,199)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	02/05/2018....	02/02/2021....	13,258	5,177,627	390.53.....	81,139			4,034		4,034	(86,678)						03.....
JP Morgan Mozaic II USD Index 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			71,816		71,816	(358,495)						03.....
JP Morgan Mozaic II USD Index 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			227,829		227,829	(396,600)						03.....
JP Morgan Mozaic II USD Index 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			531,281		531,281	(925,862)						03.....
JP Morgan Mozaic II USD Index 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			313,869		313,869	(934,443)						03.....
JP Morgan Mozaic II USD Index 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			258,132		258,132	(731,687)						03.....
JP Morgan Mozaic II USD Index 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			806,823		806,823	(2,180,207)						03.....
JP Morgan Mozaic II USD Index 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			6,516		6,516	(11,892)						03.....
JP Morgan Mozaic II USD Index 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			70,603		70,603	(123,447)						03.....
JP Morgan Mozaic II USD Index 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			30,285		30,285	(158,363)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2018....	02/02/2021....	1,006	298,723	297.08.....	4,140			6,797		6,797	603						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2018....	02/02/2021....	1,408	400,192	284.28.....	11,172			22,897		22,897	3,186						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2018....	02/02/2021....	2,189	622,931	284.62.....	17,091			34,942		34,942	4,852						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2018....	02/02/2021....	6,317	1,795,264	284.21.....	50,294			103,133		103,133	14,355						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2018....	02/02/2021....	11,459	3,341,350	291.59.....	63,285			118,498		118,498	14,595						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2018....	02/02/2021....	6,647	1,950,171	293.4.....	33,388			60,284		60,284	6,918						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2018....	02/02/2021....	15,386	4,478,827	291.1.....	87,151			151,048		151,048	7,013						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2018....	02/19/2021....	832	236,143	283.7.....	6,869			14,049		14,049	2,042						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2018....	02/19/2021....	1,018	278,399	273.46.....	13,117			27,004		27,004	3,689						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2018....	02/19/2021....	9,447	2,588,219	273.97.....	119,222			245,869		245,869	33,801						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2018....	02/19/2021....	1,062	291,708	274.74.....	12,983			26,836		26,836	3,723						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2018....	02/19/2021....	1,274	362,262	284.41.....	10,168			20,704		20,704	3,002						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2018....	02/19/2021....	8,711	2,445,262	280.71.....	82,398		170,579		170,579	24,742						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2018....	02/19/2021....	3,699	1,016,358	274.75.....	45,214		93,462		93,462	12,966						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2018....	02/19/2021....	4,729	1,339,115	283.19.....	39,955		81,949		81,949	11,920						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2018....	02/19/2021....	5,171	1,456,244	281.6.....	46,994		97,032		97,032	14,102						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2018....	02/19/2021....	15,297	4,280,808	279.84.....	150,412		311,954		311,954	45,115						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2018....	02/19/2021....	3,557	1,003,021	282.02.....	31,709		65,375		65,375	9,507						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2018....	02/19/2021....	11,263	3,157,711	280.35.....	108,269		224,327		224,327	32,505						03.....
JP Morgan Mozaic II USD Index 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		406,910		406,910	(806,192)						03.....
JP Morgan Mozaic II USD Index 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		318,740		318,740	(1,005,344)						03.....
JP Morgan Mozaic II USD Index 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		234,553		234,553	(729,468)						03.....
JP Morgan Mozaic II USD Index 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		919,405		919,405	(2,754,125)						03.....
JP Morgan Mozaic II USD Index 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		125,325		125,325	(257,304)						03.....
JP Morgan Mozaic II USD Index 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		260,316		260,316	(517,204)						03.....
JP Morgan Mozaic II USD Index 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		36,686		36,686	(175,752)						03.....
JP Morgan Mozaic USD Index 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		133		133	(1,489)						03.....
JP Morgan Mozaic USD Index 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		114		114	(7,663)						03.....
JP Morgan Mozaic USD Index 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		68		68	(2,755)						03.....
JP Morgan Mozaic II USD Index 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		48,158		48,158	(181,246)						03.....
JP Morgan Mozaic II USD Index 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		659,423		659,423	(1,127,310)						03.....
JP Morgan Mozaic II USD Index 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		341,076		341,076	(901,737)						03.....
JP Morgan Mozaic II USD Index 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		356,987		356,987	(917,136)						03.....
JP Morgan Mozaic II USD Index 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		1,086,104		1,086,104	(2,633,511)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	03/12/2018....	03/09/2021....	2,195	787,064	358.63.....	32,261			23,617		23,617	(41,367)						03.....
JP Morgan Mozaic II USD Index 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			211,651		211,651	(342,401)						03.....
JP Morgan Mozaic II USD Index 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			310,280		310,280	(513,789)						03.....
NYSE Zebra Edge Index 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			83,383		83,383	11,719						03.....
NYSE Zebra Edge Index 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			171,849		171,849	24,208						03.....
NYSE Zebra Edge Index 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			174,016		174,016	24,470						03.....
NYSE Zebra Edge Index 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			78,301		78,301	11,577						03.....
NYSE Zebra Edge Index 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			527,204		527,204	64,227						03.....
NYSE Zebra Edge Index 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			502,656		502,656	70,151						03.....
NYSE Zebra Edge Index 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			333,402		333,402	49,363						03.....
NYSE Zebra Edge Index 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			1,078,402		1,078,402	125,905						03.....
JP Morgan Mozaic II USD Index 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			46,054		46,054	(175,594)						03.....
JP Morgan Mozaic II USD Index 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			717,704		717,704	(1,231,900)						03.....
JP Morgan Mozaic II USD Index 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			456,299		456,299	(1,194,053)						03.....
JP Morgan Mozaic II USD Index 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			287,724		287,724	(732,942)						03.....
JP Morgan Mozaic II USD Index 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			1,103,885		1,103,885	(2,736,325)						03.....
JP Morgan Mozaic II USD Index 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			56,499		56,499	(94,215)						03.....
JP Morgan Mozaic II USD Index 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			226,822		226,822	(381,756)						03.....
JP Morgan Mozaic II USD Index 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			251,472		251,472	(426,752)						03.....
JP Morgan Mozaic II USD Index 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			975,757		975,757	(1,485,664)						03.....
JP Morgan Mozaic II USD Index 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			538,901		538,901	(1,222,370)						03.....
JP Morgan Mozaic II USD Index 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			569,480		569,480	(1,255,999)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	04/03/2018....	04/01/2021....	..158,040	57,403,423	363.22.....	1,801,660	.....	.....	.....1,280,920	.....	1,280,920	..(2,767,040)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....92,544	.....	92,544	(141,112)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....211,224	.....	211,224	(321,762)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....435,617	.....	435,617	(662,612)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....69,733	.....	69,733	(225,473)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....566,358	.....	566,358	(893,509)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....371,859	.....	371,859	(892,504)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....230,031	.....	230,031	(528,175)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....1,017,913	.....	1,017,913	..(2,298,252)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....82,417	.....	82,417	(133,700)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....237,500	.....	237,500	(373,778)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....423,968	.....	423,968	(679,733)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....55,252	.....	55,252	(185,364)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	04/30/2018....	04/27/2021....	10,876	2,975,038	273.53.....	131,190	.....	.....	.....287,907	.....	287,907	38,394	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	04/30/2018....	04/27/2021....	7,664	2,096,599	273.55.....	92,370	.....	.....	.....202,734	.....	202,734	27,041	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	04/30/2018....	04/27/2021....	20,916	5,723,167	273.62.....	251,349	.....	.....	.....551,858	.....	551,858	73,662	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	04/30/2018....	04/27/2021....	1,317	360,524	273.78.....	15,719	.....	.....	.....34,540	.....	34,540	4,618	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	04/30/2018....	04/27/2021....	88,055	24,582,295	279.17.....	832,648	.....	.....	.....1,848,848	.....	1,848,848	246,573	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	04/30/2018....	04/27/2021....	52,048	14,619,782	280.89.....	455,230	.....	.....	.....1,019,336	.....	1,019,336	143,199	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	04/30/2018....	04/27/2021....	39,679	11,195,447	282.15.....	327,399	.....	.....	.....732,510	.....	732,510	103,145	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	04/30/2018....	04/27/2021....	7,988	2,258,283	282.72.....	64,173	.....	.....	.....143,450	.....	143,450	20,198	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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			314,090		314,090	(534,333)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	05/02/2018....	04/30/2021....	..52,866	...19,004,094	359.48.....	761,792			566,541		566,541	(964,744)						03.....
JP Morgan Mozaic II USD Index 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			100,351		100,351	(357,939)						03.....
JP Morgan Mozaic II USD Index 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			789,101		789,101	..(1,346,351)						03.....
JP Morgan Mozaic II USD Index 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			914,657		914,657	..(2,319,706)						03.....
JP Morgan Mozaic II USD Index 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			802,025		802,025	..(1,975,695)						03.....
JP Morgan Mozaic II USD Index 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			1,522,600		1,522,600	..(3,638,040)						03.....
JP Morgan Mozaic II USD Index 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			262,689		262,689	..(439,576)						03.....
JP Morgan Mozaic USD Index 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			317		317	(3,184)						03.....
JP Morgan Mozaic II USD Index 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			466,838		466,838	(854,424)						03.....
JP Morgan Mozaic II USD Index 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			346,325		346,325	(941,061)						03.....
JP Morgan Mozaic II USD Index 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			268,444		268,444	(715,052)						03.....
JP Morgan Mozaic II USD Index 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			834,927		834,927	..(2,141,113)						03.....
JP Morgan Mozaic II USD Index 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			113,238		113,238	(207,964)						03.....
JP Morgan Mozaic II USD Index 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			264,587		264,587	(479,078)						03.....
JP Morgan Mozaic II USD Index 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			273,511		273,511	(494,513)						03.....
JP Morgan Mozaic II USD Index 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			50,239		50,239	(193,463)						03.....
JP Morgan Mozaic II USD Index 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			33,900		33,900	(142,870)						03.....
JP Morgan Mozaic II USD Index 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			529,702		529,702	..(1,039,826)						03.....
JP Morgan Mozaic II USD Index 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			299,013		299,013	(889,051)						03.....
JP Morgan Mozaic II USD Index 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			427,389		427,389	..(1,243,608)						03.....
JP Morgan Mozaic II USD Index 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			684,609		684,609	..(1,916,602)						03.....
JP Morgan Mozaic II USD Index 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			68,226		68,226	(133,733)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	05/23/2018....	05/21/2021....	12,528	4,550,153	363.19.....	182,287			108,510		108,510	(214,905)						03.....
JP Morgan Mozaic II USD Index 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			207,055		207,055	(408,261)						03.....
JP Morgan Mozaic II USD Index 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			352,873		352,873	(672,006)						03.....
JP Morgan Mozaic II USD Index 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			385,296		385,296	(1,087,616)						03.....
JP Morgan Mozaic II USD Index 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			329,271		329,271	(899,443)						03.....
JP Morgan Mozaic II USD Index 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			737,852		737,852	(1,974,171)						03.....
JP Morgan Mozaic II USD Index 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			122,268		122,268	(231,515)						03.....
JP Morgan Mozaic II USD Index 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			187,842		187,842	(353,648)						03.....
JP Morgan Mozaic II USD Index 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			331,665		331,665	(631,014)						03.....
JP Morgan Mozaic II USD Index 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			56,006		56,006	(222,626)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/01/2018....	05/28/2021....	483	132,217	273.51.....	5,923			12,853		12,853	1,765						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/01/2018....	05/28/2021....	6,304	1,726,929	273.96.....	75,807			165,159		165,159	22,786						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/01/2018....	05/28/2021....	12,602	3,450,233	273.79.....	152,621			332,019		332,019	45,728						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/01/2018....	05/28/2021....	9,198	2,607,378	283.46.....	72,589			166,858		166,858	24,246						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/01/2018....	05/28/2021....	20,635	5,654,950	274.04.....	247,339			539,247		539,247	63,726						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/01/2018....	05/28/2021....	21,813	6,154,796	282.16.....	182,936			419,145		419,145	60,761						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/01/2018....	05/28/2021....	42,984	12,079,229	281.02.....	379,923			826,412		826,412	84,705						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/01/2018....	05/28/2021....	96,711	27,025,028	279.44.....	918,168			2,041,052		2,041,052	259,948						03.....
JP Morgan Mozaic II USD Index 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			33,757		33,757	(136,889)						03.....
JP Morgan Mozaic II USD Index 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			381,963		381,963	(743,412)						03.....
JP Morgan Mozaic II USD Index 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			283,731		283,731	(817,088)						03.....
JP Morgan Mozaic II USD Index 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			201,035		201,035	(563,849)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	06/14/2018....	06/11/2021....	137,076	50,774,166	370.41.....	1,684,659			737,342		737,342	..(2,019,606)						03.....
JP Morgan Mozaic II USD Index 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			104,368		104,368	(203,130)						03.....
JP Morgan Mozaic II USD Index 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			128,575		128,575	(251,320)						03.....
JP Morgan Mozaic II USD Index 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			159,153		159,153	(309,906)						03.....
JP Morgan Mozaic USD Index 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			196		196	(1,898)						03.....
JP Morgan Mozaic II USD Index 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			407,959		407,959	(790,190)						03.....
JP Morgan Mozaic II USD Index 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			392,651		392,651	..(1,120,942)						03.....
JP Morgan Mozaic II USD Index 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			301,504		301,504	(845,528)						03.....
JP Morgan Mozaic II USD Index 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			646,378		646,378	..(1,762,832)						03.....
JP Morgan Mozaic II USD Index 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			60,704		60,704	(119,586)						03.....
JP Morgan Mozaic II USD Index 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			107,262		107,262	(210,609)						03.....
JP Morgan Mozaic II USD Index 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			135,466		135,466	(262,266)						03.....
JP Morgan Mozaic II USD Index 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			22,918		22,918	(91,643)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/29/2018....	06/28/2021....	1,605	440,360	274.39.....	20,249			41,655		41,655	5,838						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/29/2018....	06/28/2021....	11,697	3,217,348	275.05.....	143,664			296,286		296,286	41,771						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/29/2018....	06/28/2021....	8,948	2,457,765	274.66.....	111,669			229,964		229,964	32,307						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/29/2018....	06/28/2021....	19,793	5,651,406	285.52.....	153,234			317,363		317,363	46,801						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/29/2018....	06/28/2021....	36,095	9,922,042	274.89.....	446,220			919,721		919,721	112,642						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/29/2018....	06/28/2021....	40,741	11,437,111	280.73.....	392,685			826,562		826,562	109,498						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/29/2018....	06/28/2021....	41,192	11,551,063	280.42.....	402,519			805,827		805,827	106,371						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/29/2018....	06/28/2021....	121,728	34,088,670	280.04.....	1,209,571			2,465,502		2,465,502	295,308						03.....
JP Morgan Mozaic II USD Index 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			66,962		66,962	(406,283)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	07/03/2018....	07/02/2021....	..49,531	...17,971,195	362.83.....	742,464	.....	.....	.....460,022	.....	.....460,022	(840,858)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....464,385	.....	.....464,385	...(1,234,596)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....445,866	.....	.....445,866	...(1,163,902)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....692,718	.....	.....692,718	...(1,752,311)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....13,886	.....	.....13,886	(81,715)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....140	.....	.....140	(178,940)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....6	(102,949)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....343	.....	.....343	(215,529)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....118,459	.....	.....118,459	(218,811)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....179,934	.....	.....179,934	(327,549)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....151,905	.....	.....151,905	(281,105)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....49,810	.....	.....49,810	(180,868)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....561	.....	.....561	(3,256)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....50,992	.....	.....50,992	(185,766)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....479,250	.....	.....479,250	(884,435)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....461,324	.....	.....461,324	...(1,231,738)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....474,244	.....	.....474,244	...(1,227,062)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....901,696	.....	.....901,696	...(2,290,789)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....42,201	.....	.....42,201	(253,276)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....19,463	.....	.....19,463	(134,801)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....2,848	.....	.....2,848	(132,752)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....2,297	.....	.....2,297	(163,329)	.....	.....	.....	.....	.....	03.....

QE06.20

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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	07/18/2018....	07/17/2020....	14,508	5,353,628	369.02.....	133,761			9,273		9,273	(273,172)						03.....
JP Morgan Mozaic II USD Index 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			67,966		67,966	(126,446)						03.....
JP Morgan Mozaic II USD Index 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			133,079		133,079	(246,476)						03.....
JP Morgan Mozaic II USD Index 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			247,879		247,879	(461,371)						03.....
JP Morgan Mozaic USD Index 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			54		54	(1,192)						03.....
JP Morgan Mozaic USD Index 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			0		0	(71,219)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/25/2018....	07/21/2020....	748		275.83.....	2,529						(5,147)						03.....
JP Morgan Mozaic USD Index 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			614		614	(55,920)						03.....
JP Morgan Mozaic USD Index 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		1	(66,349)						03.....
JP Morgan Mozaic USD Index 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			298		298	(17,877)						03.....
JP Morgan Mozaic USD Index 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			3		3	(245,535)						03.....
JP Morgan Mozaic USD Index 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		1	(142,307)						03.....
JP Morgan Mozaic USD Index 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			3,500		3,500	(101,783)						03.....
JP Morgan Mozaic USD Index 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			5		5	(257,092)						03.....
JP Morgan Mozaic USD Index 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			456		456	(71,521)						03.....
JP Morgan Mozaic USD Index 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			783		783	(19,798)						03.....
JP Morgan Mozaic USD Index 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			1		1	(4,639)						03.....
JP Morgan Mozaic USD Index 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			0		0	(9,553)						03.....
JP Morgan Mozaic USD Index 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			302		302	(250,066)						03.....
JP Morgan Mozaic USD Index 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			3		3	(48,628)						03.....
JP Morgan Mozaic USD Index 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			3		3	(411)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/25/2018....	07/21/2020....	1,075		282.24.....	2,268						(3,627)						03.....

QE06.21

SCHEDULE DB - PART A - SECTION 1

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

QE06.22

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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)
JP Morgan Mozaic USD Index 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			337		337	(8,195)						03.....
JP Morgan Mozaic USD Index 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			2,934		2,934	(78,956)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/25/2018....	07/21/2020....	235		277.66.....	698						(1,345)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/25/2018....	07/21/2020....	518		279.05.....	1,389						(2,553)						03.....
JP Morgan Mozaic USD Index 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			177		177	(27,076)						03.....
JP Morgan Mozaic II USD Index 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			68,853		68,853	(351,273)						03.....
JP Morgan Mozaic II USD Index 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			44,277		44,277	(151,385)						03.....
JP Morgan Mozaic II USD Index 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			614,792		614,792	(1,070,582)						03.....
JP Morgan Mozaic II USD Index 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			334,067		334,067	(827,563)						03.....
JP Morgan Mozaic II USD Index 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			327,658		327,658	(790,351)						03.....
JP Morgan Mozaic II USD Index 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			690,599		690,599	(1,645,003)						03.....
JP Morgan Mozaic II USD Index 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			7		7	(805)						03.....
JP Morgan Mozaic II USD Index 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			20,727		20,727	(96,592)						03.....
JP Morgan Mozaic II USD Index 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			6,622		6,622	(129,502)						03.....
JP Morgan Mozaic II USD Index 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			8,794		8,794	(215,157)						03.....
JP Morgan Mozaic II USD Index 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			18,407		18,407	(238,584)						03.....
JP Morgan Mozaic II USD Index 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			133,384		133,384	(236,356)						03.....
JP Morgan Mozaic II USD Index 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			251,390		251,390	(434,353)						03.....
JP Morgan Mozaic II USD Index 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			297,344		297,344	(513,753)						03.....
NYSE Zebra Edge Index 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			1,240		1,240	38						03.....
NYSE Zebra Edge Index 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			133,084		133,084	21,638						03.....
NYSE Zebra Edge Index 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			52,316		52,316	8,504						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/31/2018....	07/30/2020....	4,807	1,355,806	282.07.....	47,335			84,257		84,257	13,672						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/31/2018....	07/30/2021....	13,131	3,644,342	277.54.....	190,894			294,706		294,706	41,390						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/31/2018....	07/30/2021....	936	268,385	286.85.....	9,325			14,069		14,069	2,004						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/31/2018....	07/30/2021....	10,068	2,804,665	278.57.....	140,712			221,487		221,487	31,251						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/31/2018....	07/30/2021....	21,711	6,034,620	277.95.....	310,741			489,770		489,770	68,922						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/31/2018....	07/30/2021....	11,078	3,192,490	288.18.....	104,202			155,413		155,413	22,048						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/31/2018....	07/30/2021....	29,233	8,116,696	277.66.....	423,041			667,127		667,127	87,905						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/31/2018....	07/30/2021....	730	210,129	287.99.....	6,920			10,340		10,340	1,468						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/31/2018....	07/30/2020....	990	287,703	290.53.....	6,154			9,285		9,285	1,034						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/31/2018....	07/30/2021....	2,488	701,969	282.11.....	30,237			47,017		47,017	6,725						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/31/2018....	07/30/2021....	48,979	13,905,121	283.9.....	553,075			822,507		822,507	92,599						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/31/2018....	07/30/2021....	37,133	10,524,232	283.42.....	427,716			623,374		623,374	51,866						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/31/2018....	07/30/2021....	98,805	28,009,341	283.48.....	1,135,273			1,698,382		1,698,382	180,295						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/31/2018....	07/30/2020....	62	17,830	287.25.....	465			775		775	116						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/31/2018....	07/30/2020....	668	186,494	279.09.....	7,623			13,662		13,662	2,139						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/31/2018....	07/30/2020....	334	95,103	284.97.....	2,827			4,905		4,905	786						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/31/2018....	07/30/2020....	7,259	2,029,103	279.54.....	81,027			145,206		145,206	22,906						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/31/2018....	07/30/2020....	986	273,474	277.45.....	12,152			21,734		21,734	3,305						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/31/2018....	07/30/2020....	2,365	669,745	283.23.....	21,945			38,769		38,769	6,304						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/31/2018....	07/30/2020....	4,972	1,404,466	282.5.....	47,900			85,058		85,058	13,825						03.....
JP Morgan Mozaic USD Index 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			7,726		7,726	(21,606)						03.....
JP Morgan Mozaic USD Index 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			374,959		374,959	(1,088,534)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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			19,809		19,809	..(145,111)						03.....
JP Morgan Mozaic USD Index 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			688,276		688,276	..(1,983,447)						03.....
JP Morgan Mozaic USD Index 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			24,942		24,942	..(144,713)						03.....
JP Morgan Mozaic USD Index 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			54,037		54,037	..(267,445)						03.....
JP Morgan Mozaic USD Index 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			354,133		354,133	..(1,529,301)						03.....
JP Morgan Mozaic II USD Index 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			29,862		29,862	..(96,973)						03.....
JP Morgan Mozaic II USD Index 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			511,266		511,266	..(823,563)						03.....
JP Morgan Mozaic II USD Index 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			369,618		369,618	..(841,845)						03.....
JP Morgan Mozaic II USD Index 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			382,331		382,331	..(845,166)						03.....
JP Morgan Mozaic II USD Index 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			928,090		928,090	..(2,032,261)						03.....
JP Morgan Mozaic II USD Index 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			33,196		33,196	..(117,578)						03.....
JP Morgan Mozaic II USD Index 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			15,236		15,236	..(131,511)						03.....
JP Morgan Mozaic II USD Index 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			22,787		22,787	..(276,935)						03.....
JP Morgan Mozaic II USD Index 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			23,165		23,165	..(198,467)						03.....
JP Morgan Mozaic II USD Index 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			100,852		100,852	..(164,247)						03.....
JP Morgan Mozaic II USD Index 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			167,116		167,116	..(272,396)						03.....
JP Morgan Mozaic II USD Index 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			262,777		262,777	..(428,140)						03.....
JP Morgan Mozaic II USD Index 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			50,046		50,046	..(158,458)						03.....
JP Morgan Mozaic USD Index 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			5,777		5,777	..(34,542)						03.....
JP Morgan Mozaic USD Index 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			8		8	..(18,981)						03.....
JP Morgan Mozaic USD Index 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			806		806	..(251,956)						03.....
JP Morgan Mozaic USD Index 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			32		32	..(25,860)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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			586		586	(9,267)						03.....
JP Morgan Mozaic USD Index 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			228		228	(116,130)						03.....
JP Morgan Mozaic USD Index 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			32,945		32,945	(267,395)						03.....
JP Morgan Mozaic USD Index 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			35		35	(12,163)						03.....
JP Morgan Mozaic USD Index 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			3,129		3,129	(161,309)						03.....
JP Morgan Mozaic USD Index 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			1,156		1,156	(2,764)						03.....
JP Morgan Mozaic USD Index 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			501,778		501,778	(1,193,720)						03.....
JP Morgan Mozaic USD Index 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			1,555		1,555	(9,412)						03.....
JP Morgan Mozaic USD Index 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			34,912		34,912	(184,825)						03.....
JP Morgan Mozaic USD Index 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			824,753		824,753	(1,966,969)						03.....
JP Morgan Mozaic USD Index 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			96,398		96,398	(424,424)						03.....
JP Morgan Mozaic USD Index 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			54,919		54,919	(211,549)						03.....
JP Morgan Mozaic USD Index 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			522,147		522,147	(1,748,953)						03.....
JP Morgan Mozaic USD Index 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			479		479	(4,922)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/22/2018....	08/11/2020....	232	.....	281.7.....	437						(886)						03.....
JP Morgan Mozaic USD Index 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			348		348	(4,292)						03.....
JP Morgan Mozaic USD Index 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			1,584		1,584	(17,987)						03.....
JP Morgan Mozaic USD Index 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			0		0	(844)						03.....
JP Morgan Mozaic USD Index 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			27		27	(16,276)						03.....
JP Morgan Mozaic USD Index 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			207		207	(102,273)						03.....
JP Morgan Mozaic II USD Index 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			48,464		48,464	(226,787)						03.....
JP Morgan Mozaic II USD Index 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			381,050		381,050	(678,318)						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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	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)
JP Morgan Mozaic II USD Index 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			6,405		6,405	(20,467)						03.....
JP Morgan Mozaic II USD Index 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			488,035		488,035	(1,226,886)						03.....
JP Morgan Mozaic II USD Index 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			286,169		286,169	(709,316)						03.....
JP Morgan Mozaic II USD Index 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			684,639		684,639	(1,648,399)						03.....
JP Morgan Mozaic II USD Index 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			9,995		9,995	(47,479)						03.....
JP Morgan Mozaic II USD Index 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			7,592		7,592	(95,899)						03.....
JP Morgan Mozaic II USD Index 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			8,504		8,504	(133,072)						03.....
JP Morgan Mozaic II USD Index 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			17,222		17,222	(198,854)						03.....
JP Morgan Mozaic II USD Index 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			145,061		145,061	(262,450)						03.....
JP Morgan Mozaic II USD Index 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			181,210		181,210	(321,342)						03.....
JP Morgan Mozaic II USD Index 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			158,117		158,117	(283,034)						03.....
JP Morgan Mozaic II USD Index 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			53,797		53,797	(180,487)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	08/31/2018....	08/28/2020....	49	14,526	298.53.....	266			194		194	(19)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	08/31/2018....	08/30/2021....	142	42,218	298.19.....	1,110			1,108		1,108	138						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	08/31/2018....	08/30/2021....	9,462	2,690,250	284.32.....	132,455			162,966		162,966	24,045						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	08/31/2018....	08/30/2021....	11,648	3,302,981	283.56.....	167,821			207,855		207,855	30,623						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	08/31/2018....	08/30/2021....	1,456	431,877	296.68.....	12,216			12,582		12,582	1,627						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	08/31/2018....	08/30/2021....	166	48,449	292.....	1,707			1,910		1,910	269						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	08/31/2018....	08/30/2021....	20,549	5,851,102	284.74.....	283,076			346,941		346,941	51,211						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	08/31/2018....	08/30/2021....	6,562	1,901,861	289.84.....	73,838			85,325		85,325	12,349						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	08/31/2018....	08/30/2021....	8,617	2,544,410	295.27.....	76,980			81,445		81,445	10,839						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	08/31/2018....	08/30/2021....	26,013	7,399,627	284.46.....	362,203			406,596		406,596	22,307						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: 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		674,609		674,609	68,889						03.....
NYSE Zebra Edge Index 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		583		583	2						03.....
NYSE Zebra Edge Index 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		578,244		578,244	18,488						03.....
NYSE Zebra Edge Index 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		1,768,846		1,768,846	186,310						03.....
NYSE Zebra Edge Index 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		93,365		93,365	14,278						03.....
NYSE Zebra Edge Index 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		77,606		77,606	12,210						03.....
NYSE Zebra Edge Index 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		32,607		32,607	4,092						03.....
NYSE Zebra Edge Index 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		70,978		70,978	8,557						03.....
NYSE Zebra Edge Index 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		50,064		50,064	5,960						03.....
NYSE Zebra Edge Index 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		91,347		91,347	12,727						03.....
NYSE Zebra Edge Index 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		11,120		11,120	1,634						03.....
JP Morgan Mozaic USD Index 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		1,771		1,771	(10,865)						03.....
JP Morgan Mozaic USD Index 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		6,102		6,102	(15,958)						03.....
JP Morgan Mozaic USD Index 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		381,468		381,468	(988,202)						03.....
JP Morgan Mozaic USD Index 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		19,994		19,994	(115,715)						03.....
JP Morgan Mozaic USD Index 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		611,229		611,229	(1,581,424)						03.....
JP Morgan Mozaic USD Index 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		256,377		256,377	(1,226,511)						03.....
JP Morgan Mozaic USD Index 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		40,384		40,384	(168,320)						03.....
JP Morgan Mozaic USD Index 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		415,614		415,614	(1,511,182)						03.....
JP Morgan Mozaic USD Index 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		1,466		1,466	(5,240)						03.....
JP Morgan Mozaic USD Index 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		2,686		2,686	(14,889)						03.....
JP Morgan Mozaic USD Index 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		154		154	(39,105)						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

QE06.28

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	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)
JP Morgan Mozaic USD Index 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			393		393	(91,642)						03.....
JP Morgan Mozaic USD Index 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			1,018		1,018	(167,478)						03.....
JP Morgan Mozaic USD Index 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			4,186		4,186	(45,970)						03.....
JP Morgan Mozaic USD Index 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			18,031		18,031	(113,135)						03.....
JP Morgan Mozaic USD Index 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			453		453	(24,641)						03.....
JP Morgan Mozaic USD Index 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			13,879		13,879	(294,870)						03.....
JP Morgan Mozaic II USD Index 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			58,577		58,577	(254,758)						03.....
JP Morgan Mozaic II USD Index 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			47,719		47,719	(161,178)						03.....
JP Morgan Mozaic II USD Index 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			338,370		338,370	(604,027)						03.....
JP Morgan Mozaic II USD Index 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			2,352		2,352	(7,527)						03.....
JP Morgan Mozaic II USD Index 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			324,390		324,390	(810,993)						03.....
JP Morgan Mozaic II USD Index 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			381,405		381,405	(930,824)						03.....
JP Morgan Mozaic II USD Index 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			738,784		738,784	(1,773,584)						03.....
JP Morgan Mozaic II USD Index 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			9,267		9,267	(41,714)						03.....
JP Morgan Mozaic II USD Index 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			12,556		12,556	(136,815)						03.....
JP Morgan Mozaic II USD Index 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			13,875		13,875	(187,266)						03.....
JP Morgan Mozaic II USD Index 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			437		437	(5,577)						03.....
JP Morgan Mozaic II USD Index 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			17,226		17,226	(178,750)						03.....
JP Morgan Mozaic II USD Index 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			94,883		94,883	(167,612)						03.....
JP Morgan Mozaic II USD Index 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			149,480		149,480	(267,175)						03.....
JP Morgan Mozaic II USD Index 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			260,297		260,297	(463,491)						03.....
JP Morgan Mozaic II USD Index 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			46,721		46,721	(145,258)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	09/20/2018....	09/17/2021....	14,416	5,414,445	375.59.....	143,870			63,678		63,678	(181,609)						03.....
JP Morgan Mozaic II USD Index 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			374,867		374,867	(581,019)						03.....
JP Morgan Mozaic II USD Index 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			2,340		2,340	(6,088)						03.....
JP Morgan Mozaic II USD Index 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			665,399		665,399	(1,434,155)						03.....
JP Morgan Mozaic II USD Index 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			516,893		516,893	(1,096,136)						03.....
JP Morgan Mozaic II USD Index 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			967,628		967,628	(2,014,742)						03.....
JP Morgan Mozaic II USD Index 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			30,882		30,882	(93,753)						03.....
JP Morgan Mozaic II USD Index 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			21,288		21,288	(132,807)						03.....
JP Morgan Mozaic II USD Index 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			16,067		16,067	(111,424)						03.....
JP Morgan Mozaic II USD Index 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			302		302	(2,162)						03.....
JP Morgan Mozaic II USD Index 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			44,861		44,861	(256,100)						03.....
JP Morgan Mozaic II USD Index 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			156,316		156,316	(245,999)						03.....
JP Morgan Mozaic II USD Index 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			277,742		277,742	(436,914)						03.....
JP Morgan Mozaic II USD Index 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			305,804		305,804	(477,596)						03.....
JP Morgan Mozaic USD Index 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			3,619		3,619	(9,182)						03.....
JP Morgan Mozaic USD Index 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			596,921		596,921	(1,408,691)						03.....
JP Morgan Mozaic USD Index 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			53,334		53,334	(279,109)						03.....
JP Morgan Mozaic USD Index 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			1,080,259		1,080,259	(2,583,135)						03.....
JP Morgan Mozaic USD Index 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			214,710		214,710	(890,192)						03.....
JP Morgan Mozaic USD Index 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			105,525		105,525	(418,158)						03.....
JP Morgan Mozaic USD Index 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			879,230		879,230	(2,880,665)						03.....
NYSE Zebra Edge Index 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			52		52	(8)						03.....

QE06.29

SCHEDULE DB - PART A - SECTION 1

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

QE06.30

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2020....	3,604	1,056,253	293.06.....	28,026			29,375		29,375	2,779						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2020....	4,075	1,191,934	292.53.....	32,595			34,857		34,857	3,518						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2020....	2,914	855,043	293.46.....	22,172			22,873		22,873	2,045						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2020....	4,329	1,268,465	292.99.....	33,791			35,515		35,515	3,390						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2020....	240	70,653	294.5.....	1,725			1,702		1,702	127						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2020....	5,904	1,725,875	292.33.....	47,735			51,421		51,421	5,309						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2021....	606	173,787	286.63.....	7,965			9,405		9,405	1,337						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2021....	1,275	366,142	287.26.....	16,338			19,164		19,164	2,720						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2021....	695	209,785	301.87.....	4,746			4,361		4,361	505						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2021....	8,790	2,529,896	287.81.....	110,266			128,553		128,553	18,214						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2020....	90	27,689	306.12.....	323			141		141	(51)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2021....	4,297	1,246,325	290.04.....	49,298			55,967		55,967	7,865						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2021....	22,284	6,437,182	288.87.....	268,008			295,533		295,533	28,247						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2021....	1,555	462,653	297.62.....	12,904			12,987		12,987	1,664						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2021....	2,023	607,072	300.02.....	15,062			14,429		14,429	1,757						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2021....	803	242,552	301.96.....	5,463			5,009		5,009	578						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2021....	890	255,745	287.28.....	11,402			13,371		13,371	1,898						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2021....	323	95,642	296.39.....	2,829			2,914		2,914	382						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2021....	1,076	319,360	296.77.....	9,277			9,489		9,489	1,235						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2021....	20,471	5,914,386	288.92.....	245,705			282,797		282,797	39,915						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2021....	10,212	3,026,178	296.33.....	89,766			92,572		92,572	12,146						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2020....	151	45,596	302.36.....	685			418		418	(59)						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 Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2021....	2,895	851,901	294.25.....	27,858		29,772		29,772	4,029						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2021....	8,319	2,490,607	299.39.....	63,741		61,890		61,890	7,650						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2021....	21,444	6,183,942	288.37.....	263,104		304,787		304,787	40,859						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2021....	13,433	3,963,754	295.08.....	124,706		131,461		131,461	17,596						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2021....	19,481	5,744,430	294.87.....	182,510		154,595		154,595	(12,565)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2021....	42,083	12,398,099	294.61.....	398,708		394,825		394,825	26,166						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2021....	62,491	18,384,310	294.19.....	602,853		604,311		604,311	43,385						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2021....	98,509	28,916,394	293.54.....	977,064		992,880		992,880	80,981						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2020....	126	35,999	286.05.....	1,397		1,780		1,780	263						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2020....	506	146,148	288.99.....	4,860		5,803		5,803	770						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2020....	92	26,550	288.87.....	889		1,064		1,064	142						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2020....	8,352	2,417,039	289.41.....	78,579		92,777		92,777	12,040						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2020....	1,000	287,752	287.83.....	10,180		12,503		12,503	1,748						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2020....	1,695	497,584	293.61.....	12,792		13,116		13,116	1,146						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	10/04/2018....	10/02/2020....	18,277	6,662,910	364.55.....	198,306		87,209		87,209	(348,184)						03.....
JP Morgan Mozaic II USD Index 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		44,988		44,988	(82,003)						03.....
JP Morgan Mozaic II USD Index 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		121,145		121,145	(208,470)						03.....
JP Morgan Mozaic II USD Index 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		165,969		165,969	(291,192)						03.....
JP Morgan Mozaic II USD Index 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		50,979		50,979	(159,414)						03.....
JP Morgan Mozaic II USD Index 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		266,473		266,473	(463,762)						03.....
JP Morgan Mozaic II USD Index 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		19,065		19,065	(49,641)						03.....
JP Morgan Mozaic II USD Index 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		320,365		320,365	(763,959)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	10/04/2018....	10/01/2021....	14,098	5,155,457	365.69.....	189,335			121,277		121,277	(221,152)						03.....
JP Morgan Mozaic II USD Index 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			393,130		393,130	(931,484)						03.....
JP Morgan Mozaic II USD Index 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			592,266		592,266	(1,380,154)						03.....
JP Morgan Mozaic II USD Index 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			46,385		46,385	(188,903)						03.....
JP Morgan Mozaic II USD Index 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			339,164		339,164	(801,902)						03.....
JP Morgan Mozaic II USD Index 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			21,914		21,914	(99,937)						03.....
JP Morgan Mozaic II USD Index 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			10,183		10,183	(80,409)						03.....
JP Morgan Mozaic II USD Index 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			7,914		7,914	(74,097)						03.....
JP Morgan Mozaic II USD Index 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			3,623		3,623	(33,293)						03.....
JP Morgan Mozaic II USD Index 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			17,842		17,842	(145,312)						03.....
JP Morgan Mozaic II USD Index 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			4,402		4,402	(37,768)						03.....
JP Morgan Mozaic II USD Index 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			171,887		171,887	(293,296)						03.....
JP Morgan Mozaic USD Index 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			1,381		1,381	(8,825)						03.....
JP Morgan Mozaic USD Index 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			13,926		13,926	(208,733)						03.....
JP Morgan Mozaic USD Index 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			5,783		5,783	(101,492)						03.....
JP Morgan Mozaic USD Index 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			7,103		7,103	(16,246)						03.....
JP Morgan Mozaic USD Index 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			948,771		948,771	(2,197,985)						03.....
JP Morgan Mozaic USD Index 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			70,323		70,323	(347,455)						03.....
JP Morgan Mozaic USD Index 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			1,388,637		1,388,637	(3,316,372)						03.....
JP Morgan Mozaic USD Index 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			84,156		84,156	(368,505)						03.....
JP Morgan Mozaic USD Index 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			210,064		210,064	(775,733)						03.....
JP Morgan Mozaic USD Index 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			6,856		6,856	(15,269)						03.....

QE06.32

SCHEDULE DB - PART A - SECTION 1

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

QE06.33

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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)
JP Morgan Mozaic USD Index 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	.....	.....	.....782,957	.....	.....782,957	..(2,527,720)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....2,966	.....	.....2,966	(17,519)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....1,298	.....	.....1,298	(4,472)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....369	.....	.....369	(44,618)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....1,082	.....	.....1,082	(90,957)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....2,562	.....	.....2,562	(190,666)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....4,985	.....	.....4,985	(37,056)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....3,867	.....	.....3,867	(25,862)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....35,472	.....	.....35,472	(205,946)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....3,014	.....	.....3,014	(82,348)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....87,113	.....	.....87,113	(173,656)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....419,527	.....	.....419,527	(528,005)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....142,230	.....	.....142,230	(259,746)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....433,426	.....	.....433,426	(555,300)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....646,914	.....	.....646,914	(1,080,225)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....739,477	.....	.....739,477	(1,268,955)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....1,137,973	.....	.....1,137,973	(1,816,294)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....36,309	.....	.....36,309	(87,307)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....60,129	.....	.....60,129	(131,371)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....51,728	.....	.....51,728	(165,297)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....61,637	.....	.....61,637	(177,143)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....108,512	.....	.....108,512	(360,023)	.....	.....	.....	.....	.....	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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	10/17/2018....	10/15/2021....	583	219,783	377.2.....	4,149			2,417		2,417	(6,990)						03.....
JP Morgan Mozaic II USD Index 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			229,069		229,069	(297,887)						03.....
JP Morgan Mozaic II USD Index 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			405,161		405,161	(510,113)						03.....
JP Morgan Mozaic II USD Index 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			160,087		160,087	(219,150)						03.....
JP Morgan Mozaic II USD Index 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			530,270		530,270	(569,921)						03.....
JP Morgan Mozaic II USD Index 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			472,670		472,670	(636,891)						03.....
JP Morgan Mozaic II USD Index 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			639,843		639,843	(695,702)						03.....
JP Morgan Mozaic II USD Index 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			807,957		807,957	...(1,105,817)						03.....
JP Morgan Mozaic II USD Index 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			931,543		931,543	...(1,265,502)						03.....
JP Morgan Mozaic II USD Index 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			1,620,060		1,620,060	...(2,145,218)						03.....
JP Morgan Mozaic II USD Index 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			67,443		67,443	(100,446)						03.....
JP Morgan Mozaic II USD Index 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			106,477		106,477	(144,162)						03.....
JP Morgan Mozaic II USD Index 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			46,043		46,043	(92,602)						03.....
JP Morgan Mozaic II USD Index 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			92,512		92,512	(184,596)						03.....
JP Morgan Mozaic II USD Index 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			69,519		69,519	(136,551)						03.....
JP Morgan Mozaic II USD Index 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			728		728	(1,551)						03.....
JP Morgan Mozaic II USD Index 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			212,646		212,646	(234,409)						03.....
JP Morgan Mozaic II USD Index 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			421,268		421,268	(443,529)						03.....
JP Morgan Mozaic USD Index 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			25,947		25,947	(43,887)						03.....
JP Morgan Mozaic USD Index 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			1,328,414		1,328,414	...(2,275,761)						03.....
JP Morgan Mozaic USD Index 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			97,384		97,384	(334,067)						03.....
JP Morgan Mozaic USD Index 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			1,900,554		1,900,554	...(3,216,289)						03.....

QE06.34

SCHEDULE DB - PART A - SECTION 1

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

QE06.35

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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)
JP Morgan Mozaic USD Index 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			263,901		263,901	(768,468)						03.....
JP Morgan Mozaic USD Index 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			317,866		317,866	(799,294)						03.....
JP Morgan Mozaic USD Index 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			33,795		33,795	(61,823)						03.....
JP Morgan Mozaic USD Index 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			1,442,460		1,442,460	(3,228,712)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/09/2020....	179	51,001	284.76.....	700			2,757		2,757	418						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/09/2020....	337	98,399	291.76.....	797			3,115		3,115	343						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/08/2021....	586	167,462	285.66.....	3,296			9,534		9,534	1,354						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/08/2021....	1,322	375,102	283.65.....	8,247			23,619		23,619	3,352						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/08/2021....	1,621	464,395	286.51.....	8,715			25,301		25,301	3,590						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/08/2021....	5,447	1,533,130	281.47.....	37,899			107,131		107,131	15,173						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/08/2021....	418	123,127	294.59.....	1,437			4,214		4,214	566						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/08/2021....	1,082	320,784	296.49.....	3,330			9,717		9,717	1,272						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/08/2021....	7,646	2,180,395	285.18.....	44,072			127,214		127,214	18,067						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/08/2021....	673	199,199	296.11.....	2,117			6,186		6,186	815						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/08/2021....	739	210,370	284.53.....	4,408			12,682		12,682	1,801						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/09/2020....	287	81,743	284.76.....	1,122			4,418		4,418	669						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/08/2021....	18,260	5,324,492	291.59.....	74,487			218,845		218,845	30,344						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/08/2021....	660	196,972	298.52.....	1,799			5,207		5,207	658						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/08/2021....	10,342	2,945,353	284.8.....	60,798			175,176		175,176	24,879						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/08/2021....	18,442	5,374,160	291.41.....	75,990			210,359		210,359	18,131						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/08/2021....	2,075	604,077	291.19.....	8,654			25,419		25,419	3,540						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/08/2021....	33,892	9,830,062	290.04.....	150,669			401,837		401,837	19,010						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 Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/30/2020....	68	19,317	286.09.....	249			960		960	139						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/30/2020....	386	110,296	285.66.....	1,465			5,642		5,642	825						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/30/2020....	1,112	315,588	283.92.....	4,737			18,044		18,044	2,704						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/30/2020....	1,491	402,844	270.24.....	14,282			44,224		44,224	5,771						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/09/2020....	636	181,302	284.95.....	2,454			9,679		9,679	1,462						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/30/2020....	2,428	653,208	269.05.....	24,744			74,910		74,910	9,545						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/30/2020....	4,381	1,205,273	275.11.....	32,131			108,725		108,725	15,491						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/30/2020....	3,078	850,259	276.26.....	21,120			72,872		72,872	10,556						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/30/2020....	4,894	1,344,854	274.77.....	36,600			123,119		123,119	17,448						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/30/2020....	1,107	304,637	275.09.....	8,131			27,505		27,505	3,918						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	11/01/2021....	810	219,340	270.8.....	9,328			23,756		23,756	3,159						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	11/01/2021....	2,745	740,550	269.75.....	33,041			83,259		83,259	10,971						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	11/01/2021....	127	36,155	285.....	753			2,137		2,137	301						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	11/01/2021....	5,050	1,367,132	270.71.....	58,382			148,548		148,548	19,740						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	11/01/2021....	14,557	3,931,018	270.05.....	173,015			437,304		437,304	43,950						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/09/2020....	1,193	339,399	284.53.....	4,735			18,619		18,619	2,829						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	11/01/2021....	645	181,562	281.43.....	4,578			12,741		12,741	1,792						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	11/01/2021....	14,806	3,999,986	270.16.....	175,170			443,245		443,245	43,568						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	11/01/2021....	12,436	3,458,712	278.11.....	103,430			281,313		281,313	39,288						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	11/01/2021....	1,966	531,669	270.48.....	22,945			58,248		58,248	7,725						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	11/01/2021....	25,804	7,139,157	276.67.....	229,407			622,018		622,018	83,585						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	11/01/2021....	23,236	6,275,355	270.07.....	275,944			703,072		703,072	90,156						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	11/01/2021....	...37,851	...10,448,346	276.04.....	...346,336			...926,269		...926,269	...114,889						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	11/01/2021....	...2,321	...639,693	275.58.....	...21,687			...57,773		...57,773	...7,958						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	11/01/2021....	...89,061	...24,520,252	275.32.....	...841,914			...2,211,333		...2,211,333	...249,403						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/09/2020....	...1,077	...314,738	292.16.....	...2,469			...9,613		...9,613	...1,019						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/09/2020....	...1,891	...548,339	290.03.....	...5,083			...20,135		...20,135	...2,529						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/09/2020....	...1,111	...321,567	289.52.....	...3,100			...12,311		...12,311	...1,596						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/09/2020....	...574	...166,751	290.69.....	...1,469			...5,793		...5,793	...695						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/02/2018....	10/09/2020....	...46	...13,594	293.09.....	...99			...381		...381	...36						03.....
JP Morgan Mozaic USD Index 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			...4,969		...4,969	...(20,488)						03.....
JP Morgan Mozaic USD Index 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			...6,907		...6,907	...(49,125)						03.....
JP Morgan Mozaic USD Index 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			...607		...607	...(1,419)						03.....
JP Morgan Mozaic USD Index 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			...18,210		...18,210	...(84,989)						03.....
JP Morgan Mozaic USD Index 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			...9,844		...9,844	...(76,002)						03.....
JP Morgan Mozaic USD Index 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			...661		...661	...(1,547)						03.....
JP Morgan Mozaic USD Index 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			...1,899		...1,899	...(8,558)						03.....
JP Morgan Mozaic USD Index 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			...51,354		...51,354	...(178,465)						03.....
JP Morgan Mozaic USD Index 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			...11,921		...11,921	...(72,940)						03.....
JP Morgan Mozaic USD Index 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			...7,012		...7,012	...(27,667)						03.....
JP Morgan Mozaic USD Index 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			...10,622		...10,622	...(87,490)						03.....
JP Morgan Mozaic USD Index 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			...5,995		...5,995	...(21,553)						03.....
JP Morgan Mozaic USD Index 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			...73,092		...73,092	...(369,536)						03.....
JP Morgan Mozaic USD Index 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			...37,119		...37,119	...(201,848)						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index 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			17,856		17,856	(85,458)						03.....
JP Morgan Mozaic USD Index 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			4,159		4,159	(21,858)						03.....
JP Morgan Mozaic USD Index 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			10,672		10,672	(16,948)						03.....
JP Morgan Mozaic USD Index 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			15,045		15,045	(23,904)						03.....
JP Morgan Mozaic USD Index 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			8,725		8,725	(13,906)						03.....
JP Morgan Mozaic USD Index 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			2,242		2,242	(6,712)						03.....
JP Morgan Mozaic USD Index 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			1,222,885		1,222,885	(1,937,025)						03.....
JP Morgan Mozaic USD Index 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			69,526		69,526	(210,041)						03.....
JP Morgan Mozaic USD Index 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			310		310	(686)						03.....
JP Morgan Mozaic USD Index 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			20,567		20,567	(32,747)						03.....
JP Morgan Mozaic USD Index 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			9,122		9,122	(23,498)						03.....
JP Morgan Mozaic USD Index 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			1,745,683		1,745,683	(2,762,276)						03.....
JP Morgan Mozaic USD Index 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			1,307		1,307	(2,045)						03.....
JP Morgan Mozaic USD Index 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			135,241		135,241	(349,194)						03.....
JP Morgan Mozaic USD Index 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			251,187		251,187	(584,840)						03.....
JP Morgan Mozaic USD Index 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			16,677		16,677	(37,984)						03.....
JP Morgan Mozaic USD Index 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			6,039		6,039	(9,660)						03.....
JP Morgan Mozaic USD Index 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			1,430,468		1,430,468	(2,976,776)						03.....
JP Morgan Mozaic USD Index 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			592		592	(1,310)						03.....
JP Morgan Mozaic USD Index 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			2,287		2,287	(5,099)						03.....
JP Morgan Mozaic USD Index 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			1,905		1,905	(47,230)						03.....
JP Morgan Mozaic USD Index 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			9,620		9,620	(180,059)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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			290		290	(851)						03.....
JP Morgan Mozaic USD Index 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			5,709		5,709	(141,267)						03.....
JP Morgan Mozaic II USD Index 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			95,892		95,892	(137,633)						03.....
JP Morgan Mozaic II USD Index 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			495,223		495,223	(531,348)						03.....
JP Morgan Mozaic II USD Index 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			855,249		855,249	(917,319)						03.....
JP Morgan Mozaic II USD Index 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			301,878		301,878	(437,370)						03.....
JP Morgan Mozaic II USD Index 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			3,161		3,161	(4,809)						03.....
JP Morgan Mozaic II USD Index 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			1,085,358		1,085,358	(1,164,128)						03.....
JP Morgan Mozaic II USD Index 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			934,120		934,120	(1,285,947)						03.....
JP Morgan Mozaic II USD Index 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			993,023		993,023	(1,348,560)						03.....
JP Morgan Mozaic II USD Index 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			1,754,395		1,754,395	(2,320,540)						03.....
JP Morgan Mozaic II USD Index 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			33,504		33,504	(46,605)						03.....
JP Morgan Mozaic II USD Index 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			112,147		112,147	(163,347)						03.....
JP Morgan Mozaic II USD Index 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			94,654		94,654	(195,152)						03.....
JP Morgan Mozaic II USD Index 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			81,311		81,311	(165,079)						03.....
JP Morgan Mozaic II USD Index 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			85,059		85,059	(168,309)						03.....
JP Morgan Mozaic II USD Index 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			6,335		6,335	(6,647)						03.....
JP Morgan Mozaic II USD Index 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			13,444		13,444	(14,104)						03.....
JP Morgan Mozaic II USD Index 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			290,467		290,467	(310,256)						03.....
JP Morgan Mozaic USD Index 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			6,037		6,037	(17,598)						03.....
JP Morgan Mozaic USD Index 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			1,195		1,195	(3,553)						03.....
JP Morgan Mozaic USD Index 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			998,128		998,128	(1,570,626)						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index 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			43,854		43,854	(129,704)						03.....
JP Morgan Mozaic USD Index 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			59,110		59,110	(93,109)						03.....
JP Morgan Mozaic USD Index 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			15,323		15,323	(38,451)						03.....
JP Morgan Mozaic USD Index 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			1,456,515		1,456,515	(2,293,104)						03.....
JP Morgan Mozaic USD Index 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			31,625		31,625	(77,664)						03.....
JP Morgan Mozaic USD Index 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			216,567		216,567	(544,997)						03.....
JP Morgan Mozaic USD Index 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			309,972		309,972	(708,648)						03.....
JP Morgan Mozaic USD Index 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			93,516		93,516	(211,065)						03.....
JP Morgan Mozaic USD Index 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			1,216		1,216	(2,834)						03.....
JP Morgan Mozaic USD Index 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			11,812		11,812	(18,203)						03.....
JP Morgan Mozaic USD Index 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			1,066,388		1,066,388	(2,195,965)						03.....
JP Morgan Mozaic USD Index 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			46,991		46,991	(105,770)						03.....
JP Morgan Mozaic USD Index 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			5,308		5,308	(35,602)						03.....
JP Morgan Mozaic USD Index 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			19,408		19,408	(91,422)						03.....
JP Morgan Mozaic USD Index 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			10,880		10,880	(52,275)						03.....
JP Morgan Mozaic USD Index 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			12,550		12,550	(19,880)						03.....
JP Morgan Mozaic USD Index 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			14,030		14,030	(21,808)						03.....
JP Morgan Mozaic USD Index 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			25,499		25,499	(40,248)						03.....
JP Morgan Mozaic II USD Index 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			103,627		103,627	(180,953)						03.....
JP Morgan Mozaic II USD Index 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			279,494		279,494	(331,913)						03.....
JP Morgan Mozaic II USD Index 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			529,743		529,743	(632,639)						03.....
JP Morgan Mozaic II USD Index 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			305,795		305,795	(495,535)						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)
JP Morgan Mozaic II USD Index 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	.....	.....	.....711,496	.....	.....711,496	(841,982)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....875,596	.....	.....875,596	...(1,344,818)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....1,050,094	.....	.....1,050,094	...(1,583,865)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....1,730,542	.....	.....1,730,542	...(2,539,102)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....38,779	.....	.....38,779	...(68,619)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....68,244	.....	.....68,244	(115,864)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....67,471	.....	.....67,471	...(173,695)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....38,325	.....	.....38,325	(97,152)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....32,510	.....	.....32,510	...(75,155)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....18,406	.....	.....18,406	(22,121)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....2,390	.....	.....2,390	(5,277)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....221,497	.....	.....221,497	(267,890)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/03/2018....	11/30/2020....	...159	...45,493	286.21.....	708	.....	.....	.....2,270	.....	.....2,270	323	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/03/2018....	11/30/2021....	...670	...181,793	271.37.....	8,518	.....	.....	.....19,371	.....	.....19,371	...2,632	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/03/2018....	11/30/2021....	...570	...155,063	272.27.....	6,979	.....	.....	.....15,988	.....	.....15,988	...2,186	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/03/2018....	11/30/2021....	...1,310	...376,199	287.1.....	8,156	.....	.....	.....20,227	.....	.....20,227	...2,904	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/03/2018....	11/30/2021....	...11,691	...3,173,862	271.49.....	147,916	.....	.....	.....336,732	.....	.....336,732	45,785	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/03/2018....	11/30/2021....	...974	...277,595	284.95.....	6,745	.....	.....	.....16,637	.....	.....16,637	...2,399	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/03/2018....	11/30/2021....	...1,909	...539,579	282.61.....	14,796	.....	.....	.....36,173	.....	.....36,173	...5,212	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/03/2018....	11/30/2021....	...728	...205,532	282.46.....	5,679	.....	.....	.....13,875	.....	.....13,875	...1,998	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/03/2018....	11/30/2021....	...19,466	...5,292,729	271.9.....	242,198	.....	.....	.....553,200	.....	.....553,200	...64,015	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/03/2018....	11/30/2021....	...29,858	...8,111,735	271.68.....	374,859	.....	.....	.....862,068	.....	.....862,068	...113,778	.....	.....	.....	.....	.....	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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/03/2018....	11/30/2021....	11,062	3,101,457	280.38.....	95,145		230,143		230,143	32,944						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/03/2018....	11/30/2020....	93	26,487	284.71.....	456		1,455		1,455	212						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/03/2018....	11/30/2021....	2,272	634,669	279.34.....	20,495		49,297		49,297	7,027						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/03/2018....	11/30/2021....	1,578	441,761	280.01.....	13,803		33,322		33,322	4,763						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/03/2018....	11/30/2021....	50,372	14,004,460	278.02.....	482,239		1,137,756		1,137,756	139,115						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/03/2018....	11/30/2021....	32,363	8,792,978	271.7.....	405,979		892,025		892,025	81,512						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/03/2018....	11/30/2021....	70,405	19,543,779	277.59.....	687,057		1,608,385		1,608,385	188,671						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/03/2018....	11/30/2021....	103,467	28,637,679	276.78.....	1,046,466		2,439,452		2,439,452	286,106						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/03/2018....	11/30/2020....	185	52,544	283.53.....	978		3,099		3,099	456						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/03/2018....	11/30/2020....	1,512	411,172	271.86.....	15,456		42,459		42,459	5,683						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/03/2018....	11/30/2020....	3,417	927,379	271.43.....	35,688		97,378		97,378	12,936						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/03/2018....	11/30/2020....	1,661	464,426	279.64.....	11,088		33,913		33,913	4,997						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/03/2018....	11/30/2020....	4,344	1,202,768	276.9.....	33,914		100,287		100,287	14,437						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/03/2018....	11/30/2020....	7,829	2,171,422	277.37.....	59,535		177,137		177,137	25,623						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	12/03/2018....	11/30/2020....	10,602	2,927,197	276.09.....	86,580		253,229		253,229	36,119						03.....
JP Morgan Mozaic USD Index 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		10,586		10,586	(21,410)						03.....
JP Morgan Mozaic USD Index 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		14,843		14,843	(69,164)						03.....
JP Morgan Mozaic USD Index 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		945		945	(3,134)						03.....
JP Morgan Mozaic USD Index 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		2,175		2,175	(10,465)						03.....
JP Morgan Mozaic USD Index 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		34,540		34,540	(120,952)						03.....
JP Morgan Mozaic USD Index 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		7,841		7,841	(43,341)						03.....
JP Morgan Mozaic USD Index 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		57,153		57,153	(210,417)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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			17,427		17,427	(68,971)						03.....
JP Morgan Mozaic USD Index 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			14,027		14,027	(20,699)						03.....
JP Morgan Mozaic USD Index 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			58,660		58,660	(86,304)						03.....
JP Morgan Mozaic USD Index 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			75,543		75,543	(109,827)						03.....
JP Morgan Mozaic USD Index 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			6,618		6,618	(12,522)						03.....
JP Morgan Mozaic USD Index 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			20,657		20,657	(56,219)						03.....
JP Morgan Mozaic USD Index 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			1,062,589		1,062,589	(1,539,474)						03.....
JP Morgan Mozaic USD Index 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			1,513		1,513	(3,438)						03.....
JP Morgan Mozaic USD Index 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			2,198		2,198	(4,921)						03.....
JP Morgan Mozaic USD Index 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			1,245		1,245	(6,669)						03.....
JP Morgan Mozaic USD Index 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			6,135		6,135	(11,486)						03.....
JP Morgan Mozaic USD Index 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			10,312		10,312	(58,159)						03.....
JP Morgan Mozaic USD Index 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			44,666		44,666	(86,127)						03.....
JP Morgan Mozaic USD Index 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			1,085		1,085	(5,287)						03.....
JP Morgan Mozaic USD Index 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			97,533		97,533	(262,279)						03.....
JP Morgan Mozaic USD Index 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			276,018		276,018	(404,283)						03.....
JP Morgan Mozaic USD Index 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			17,865		17,865	(41,686)						03.....
JP Morgan Mozaic USD Index 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			1,217,150		1,217,150	(1,767,777)						03.....
JP Morgan Mozaic USD Index 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			75,812		75,812	(169,344)						03.....
JP Morgan Mozaic USD Index 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			210,709		210,709	(478,255)						03.....
JP Morgan Mozaic USD Index 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			146,757		146,757	(307,839)						03.....
JP Morgan Mozaic USD Index 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			135,984		135,984	(277,920)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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			20,940		20,940	(30,716)						03.....
JP Morgan Mozaic USD Index 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			1,323,570		1,323,570	(2,489,763)						03.....
JP Morgan Mozaic USD Index 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			3,508		3,508	(5,874)						03.....
JP Morgan Mozaic USD Index 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			21,582		21,582	(56,010)						03.....
JP Morgan Mozaic USD Index 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			660		660	(1,466)						03.....
JP Morgan Mozaic USD Index 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			39,538		39,538	(101,570)						03.....
JP Morgan Mozaic USD Index 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			64,477		64,477	(153,154)						03.....
JP Morgan Mozaic USD Index 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			124,764		124,764	(281,970)						03.....
JP Morgan Mozaic USD Index 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			419,623		419,623	(880,501)						03.....
JP Morgan Mozaic USD Index 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			6,712		6,712	(12,047)						03.....
JP Morgan Mozaic USD Index 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			24,445		24,445	(43,782)						03.....
JP Morgan Mozaic USD Index 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			45,921		45,921	(82,505)						03.....
JP Morgan Mozaic USD Index 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			9,689		9,689	(32,930)						03.....
JP Morgan Mozaic USD Index 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			48,339		48,339	(78,427)						03.....
JP Morgan Mozaic USD Index 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			441,381		441,381	(791,361)						03.....
JP Morgan Mozaic USD Index 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			18,193		18,193	(62,417)						03.....
JP Morgan Mozaic USD Index 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			124,445		124,445	(223,701)						03.....
JP Morgan Mozaic USD Index 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			12,715		12,715	(37,122)						03.....
JP Morgan Mozaic USD Index 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			576,367		576,367	(1,032,308)						03.....
JP Morgan Mozaic USD Index 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			51,853		51,853	(144,472)						03.....
JP Morgan Mozaic USD Index 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			26,783		26,783	(78,600)						03.....
JP Morgan Mozaic USD Index 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			81,521		81,521	(215,864)						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)
JP Morgan Mozaic USD Index 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	.....	.....	.....148,751	.....	...148,751	(382,554)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....8,489	.....	...8,489	(15,189)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	...64,999	.....	...64,999	(109,476)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	...545,218	.....	...545,218	..(1,290,772)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	...4,241	.....	...4,241	(12,796)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	...311,881	.....	...311,881	(510,943)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	...16,567	.....	...16,567	(49,123)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	...79,261	.....	...79,261	(128,205)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	...14,642	.....	...14,642	(37,088)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	...505,144	.....	...505,144	(832,227)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	...40,371	.....	...40,371	(86,177)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	...369,903	.....	...369,903	(496,647)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	...146,777	.....	...146,777	(267,246)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	...360,530	.....	...360,530	(479,424)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	...550,625	.....	...550,625	(960,473)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	...657,958	.....	...657,958	..(1,116,375)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	...1,218,984	.....	...1,218,984	..(2,025,598)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	...9,043	.....	...9,043	(20,390)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	...65,366	.....	...65,366	(139,158)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	...30,491	.....	...30,491	(94,128)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	...1,187	.....	...1,187	(4,053)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	...55,863	.....	...55,863	(164,438)	.....	.....	.....	.....	.....	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)
JP Morgan Mozaic II USD Index 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			65,755		65,755	(195,751)						03.....
JP Morgan Mozaic II USD Index 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			164,421		164,421	(222,023)						03.....
JP Morgan Mozaic II USD Index 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			335,910		335,910	(451,813)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/26/2018....	12/24/2020....	2,948	788,617	267.51.....	23,692			95,409		95,409	11,957						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/26/2018....	12/23/2021....	3,154	849,014	269.19.....	30,022			97,794		97,794	13,108						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/26/2018....	12/23/2021....	355	101,872	286.69.....	1,374			6,468		6,468	956						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/26/2018....	12/23/2021....	300	84,280	281.12.....	1,577			6,076		6,076	873						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/26/2018....	12/23/2021....	765	208,804	273.1.....	6,054			20,906		20,906	2,887						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/26/2018....	12/23/2021....	26,645	7,175,383	269.3.....	252,351			823,380		823,380	100,563						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/26/2018....	12/23/2021....	92	25,919	281.09.....	486			1,871		1,871	269						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/26/2018....	12/23/2021....	1,984	558,964	281.75.....	10,090			39,173		39,173	5,643						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/26/2018....	12/23/2021....	22,252	5,980,220	268.75.....	216,119			699,272		699,272	76,307						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/26/2018....	12/23/2021....	20,795	5,771,979	277.57.....	131,778			484,692		484,692	55,117						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/26/2018....	12/23/2021....	243	68,247	281.13.....	1,277			6,265		6,265	928						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/26/2018....	12/24/2020....	2,581	696,309	269.77.....	18,206			77,725		77,725	10,144						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/26/2018....	12/23/2021....	30,922	8,544,748	276.33.....	208,714			726,335		726,335	64,037						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/26/2018....	12/23/2021....	19,626	5,260,999	268.06.....	196,676			629,680		629,680	67,982						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/26/2018....	12/23/2021....	3,615	1,007,673	278.71.....	21,602			80,674		80,674	11,498						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/26/2018....	12/23/2021....	56,928	15,626,813	274.5.....	420,957			1,483,619		1,483,619	191,998						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/26/2018....	12/23/2021....	76,710	21,042,433	274.31.....	572,565			2,012,396		2,012,396	259,901						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/26/2018....	12/24/2020....	320	89,612	279.87.....	1,182			5,634		5,634	810						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/26/2018....	12/24/2020....	8,970	2,472,626	275.66.....	43,933			217,839		217,839	31,066						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 Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/26/2018....	12/24/2020....	1,370	378,896	276.53.....	6,340			24,949		24,949	3,400						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/26/2018....	12/24/2020....	327	91,917	280.97.....	1,118			4,918		4,918	707						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/26/2018....	12/24/2020....	4,537	1,248,130	275.09.....	23,057			112,728		112,728	15,956						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/26/2018....	12/23/2021....	132	35,948	273.1.....	1,042			3,599		3,599	497						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	12/26/2018....	12/23/2021....	860	233,179	271.29.....	7,420			32,107		32,107	4,626						03.....
JP Morgan Mozaic USD Index 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			4,723		4,723	(14,304)						03.....
JP Morgan Mozaic USD Index 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			6,767		6,767	(21,574)						03.....
JP Morgan Mozaic USD Index 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			2,652		2,652	(7,209)						03.....
JP Morgan Mozaic USD Index 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			22,337		22,337	(65,553)						03.....
JP Morgan Mozaic USD Index 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			5,782		5,782	(12,847)						03.....
JP Morgan Mozaic USD Index 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			15,019		15,019	(106,455)						03.....
JP Morgan Mozaic USD Index 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			8,637		8,637	(24,340)						03.....
JP Morgan Mozaic USD Index 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			26,770		26,770	(120,881)						03.....
JP Morgan Mozaic USD Index 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			16,600		16,600	(109,852)						03.....
JP Morgan Mozaic USD Index 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			79,559		79,559	(412,150)						03.....
JP Morgan Mozaic USD Index 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			8,682		8,682	(72,135)						03.....
JP Morgan Mozaic USD Index 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			3,544		3,544	(7,633)						03.....
JP Morgan Mozaic USD Index 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			24,056		24,056	(100,159)						03.....
JP Morgan Mozaic USD Index 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			2,046		2,046	(7,346)						03.....
JP Morgan Mozaic USD Index 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			1,901		1,901	(8,727)						03.....
JP Morgan Mozaic USD Index 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			24,845		24,845	(121,502)						03.....
JP Morgan Mozaic USD Index 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			17,053		17,053	(107,016)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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			35,756		35,756	(206,743)						03.....
JP Morgan Mozaic USD Index 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			5,257		5,257	(9,931)						03.....
JP Morgan Mozaic USD Index 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			3,520		3,520	(6,256)						03.....
JP Morgan Mozaic USD Index 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			91,730		91,730	(170,367)						03.....
JP Morgan Mozaic USD Index 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			279,762		279,762	(511,102)						03.....
JP Morgan Mozaic USD Index 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			15,203		15,203	(39,337)						03.....
JP Morgan Mozaic USD Index 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			22,681		22,681	(77,868)						03.....
JP Morgan Mozaic USD Index 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			556,924		556,924	(1,013,801)						03.....
JP Morgan Mozaic USD Index 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			33,240		33,240	(116,314)						03.....
JP Morgan Mozaic USD Index 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			545,058		545,058	(1,009,709)						03.....
JP Morgan Mozaic USD Index 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			71,676		71,676	(212,885)						03.....
JP Morgan Mozaic USD Index 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			1,123,779		1,123,779	(2,054,106)						03.....
JP Morgan Mozaic USD Index 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			206,014		206,014	(582,060)						03.....
JP Morgan Mozaic USD Index 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			198,091		198,091	(591,682)						03.....
JP Morgan Mozaic USD Index 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			147,517		147,517	(394,663)						03.....
JP Morgan Mozaic USD Index 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			636,715		636,715	(1,674,497)						03.....
JP Morgan Mozaic USD Index 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			3,470		3,470	(13,630)						03.....
JP Morgan Mozaic USD Index 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			3,470		3,470	(6,505)						03.....
JP Morgan Mozaic USD Index 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			947,795		947,795	(2,275,944)						03.....
JP Morgan Mozaic USD Index 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			8,009		8,009	(25,213)						03.....
JP Morgan Mozaic USD Index 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			1,353		1,353	(7,848)						03.....
JP Morgan Mozaic USD Index 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			4,180		4,180	(11,034)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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			424		424	(1,457)						03.....
JP Morgan Mozaic USD Index 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			8,741		8,741	(27,759)						03.....
JP Morgan Mozaic II USD Index 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			179		179	(353)						03.....
JP Morgan Mozaic II USD Index 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			70,505		70,505	(219,199)						03.....
JP Morgan Mozaic II USD Index 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			26,449		26,449	(85,559)						03.....
JP Morgan Mozaic II USD Index 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			80,293		80,293	(242,294)						03.....
JP Morgan Mozaic II USD Index 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			938		938	(1,272)						03.....
JP Morgan Mozaic II USD Index 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			210,148		210,148	(280,171)						03.....
JP Morgan Mozaic II USD Index 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			1,746		1,746	(3,737)						03.....
JP Morgan Mozaic II USD Index 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			413,233		413,233	(550,925)						03.....
JP Morgan Mozaic II USD Index 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			1,287		1,287	(2,649)						03.....
JP Morgan Mozaic II USD Index 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			494,729		494,729	(662,595)						03.....
JP Morgan Mozaic II USD Index 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			207,526		207,526	(377,718)						03.....
JP Morgan Mozaic II USD Index 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			1,428		1,428	(3,198)						03.....
JP Morgan Mozaic II USD Index 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			1,293		1,293	(2,712)						03.....
JP Morgan Mozaic II USD Index 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			655,235		655,235	(872,645)						03.....
JP Morgan Mozaic II USD Index 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			785,785		785,785	(1,363,148)						03.....
JP Morgan Mozaic II USD Index 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			650,644		650,644	(1,118,382)						03.....
JP Morgan Mozaic II USD Index 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			1,075,099		1,075,099	(1,787,367)						03.....
JP Morgan Mozaic II USD Index 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			114		114	(440)						03.....
JP Morgan Mozaic II USD Index 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			1,679		1,679	(3,070)						03.....
JP Morgan Mozaic II USD Index 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			738		738	(1,348)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	12/28/2018....	12/28/2020....	3,032	1,090,430	359.65.....	39,233			28,064		28,064	(58,447)						03.....
JP Morgan Mozaic II USD Index 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			2,461		2,461	(7,931)						03.....
JP Morgan Mozaic II USD Index 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			50,062		50,062	(106,288)						03.....
JP Morgan Mozaic II USD Index 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			33,887		33,887	(71,391)						03.....
JP Morgan Mozaic II USD Index 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			1,783		1,783	(4,581)						03.....
JP Morgan Mozaic II USD Index 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			34,346		34,346	(136,061)						03.....
JP Morgan Mozaic II USD Index 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			72,516		72,516	(108,712)						03.....
JP Morgan Mozaic II USD Index 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			319,715		319,715	(488,078)						03.....
JP Morgan Mozaic II USD Index 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			264,297		264,297	(399,331)						03.....
JP Morgan Mozaic II USD Index 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			121,769		121,769	(249,541)						03.....
JP Morgan Mozaic II USD Index 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			312,088		312,088	(474,232)						03.....
JP Morgan Mozaic II USD Index 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			477,933		477,933	(949,632)						03.....
JP Morgan Mozaic II USD Index 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			426,160		426,160	(824,765)						03.....
JP Morgan Mozaic II USD Index 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			585,015		585,015	(1,109,430)						03.....
JP Morgan Mozaic II USD Index 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			30,274		30,274	(80,513)						03.....
JP Morgan Mozaic II USD Index 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			13,336		13,336	(38,896)						03.....
JP Morgan Mozaic II USD Index 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			38,855		38,855	(98,706)						03.....
JP Morgan Mozaic II USD Index 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			12,490		12,490	(50,585)						03.....
JP Morgan Mozaic II USD Index 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			232		232	(1,280)						03.....
JP Morgan Mozaic II USD Index 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			14,112		14,112	(54,896)						03.....
JP Morgan Mozaic II USD Index 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			4,892		4,892	(24,173)						03.....
JP Morgan Mozaic II USD Index 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			404		404	(1,974)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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			177		177	(614)						03.....
JP Morgan Mozaic USD Index 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			3,497		3,497	(13,994)						03.....
JP Morgan Mozaic USD Index 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			7,972		7,972	(28,087)						03.....
JP Morgan Mozaic USD Index 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			5,111		5,111	(35,347)						03.....
JP Morgan Mozaic USD Index 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			4,971		4,971	(41,928)						03.....
JP Morgan Mozaic USD Index 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			12,138		12,138	(79,464)						03.....
JP Morgan Mozaic USD Index 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			275		275	(2,792)						03.....
JP Morgan Mozaic USD Index 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			946		946	(9,811)						03.....
JP Morgan Mozaic USD Index 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			1,289		1,289	(14,581)						03.....
JP Morgan Mozaic USD Index 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			14,584		14,584	(83,553)						03.....
JP Morgan Mozaic USD Index 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			13,813		13,813	(79,492)						03.....
JP Morgan Mozaic USD Index 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			307		307	(1,304)						03.....
JP Morgan Mozaic USD Index 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			1,803		1,803	(10,793)						03.....
JP Morgan Mozaic USD Index 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			844		844	(5,566)						03.....
JP Morgan Mozaic USD Index 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			1,377		1,377	(9,773)						03.....
JP Morgan Mozaic USD Index 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			1,240		1,240	(11,242)						03.....
JP Morgan Mozaic USD Index 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			20,335		20,335	(148,504)						03.....
JP Morgan Mozaic USD Index 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			1,944		1,944	(15,671)						03.....
JP Morgan Mozaic USD Index 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			13,378		13,378	(27,034)						03.....
JP Morgan Mozaic USD Index 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			2,525		2,525	(5,074)						03.....
JP Morgan Mozaic USD Index 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			118,597		118,597	(241,152)						03.....
JP Morgan Mozaic USD Index 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			188,802		188,802	(388,302)						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)
JP Morgan Mozaic USD Index 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			1,965		1,965	(6,795)						03.....
JP Morgan Mozaic USD Index 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			38,777		38,777	(150,615)						03.....
JP Morgan Mozaic USD Index 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			287,601		287,601	(592,114)						03.....
JP Morgan Mozaic USD Index 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			21,789		21,789	(84,681)						03.....
JP Morgan Mozaic USD Index 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			923,927		923,927	(1,885,503)						03.....
JP Morgan Mozaic USD Index 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			112,188		112,188	(375,144)						03.....
JP Morgan Mozaic USD Index 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			582,702		582,702	(1,200,912)						03.....
JP Morgan Mozaic USD Index 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			269,173		269,173	(859,115)						03.....
JP Morgan Mozaic USD Index 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			40,223		40,223	(133,446)						03.....
JP Morgan Mozaic USD Index 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			71,634		71,634	(220,862)						03.....
JP Morgan Mozaic USD Index 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			544,503		544,503	(1,608,638)						03.....
JP Morgan Mozaic USD Index 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			1,841		1,841	(8,834)						03.....
JP Morgan Mozaic USD Index 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			498,214		498,214	(1,349,646)						03.....
JP Morgan Mozaic USD Index 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			908		908	(3,192)						03.....
JP Morgan Mozaic USD Index 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			2,122		2,122	(7,500)						03.....
JP Morgan Mozaic USD Index 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			7,988		7,988	(31,615)						03.....
JP Morgan Mozaic USD Index 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			20,559		20,559	(79,181)						03.....
JP Morgan Mozaic USD Index 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			475		475	(5,235)						03.....
NYSE Zebra Edge Index 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			85,966		85,966	10,506						03.....
NYSE Zebra Edge Index 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			34,233		34,233	4,220						03.....
NYSE Zebra Edge Index 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			47,403		47,403	6,372						03.....
NYSE Zebra Edge Index 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			99,004		99,004	12,769						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/22/2019....	01/21/2021....	8,264	2,253,346	272.68.....	63,916		225,326		225,326	30,107						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/22/2019....	01/21/2022....	77	21,727	281.08.....	520		1,575		1,575	221						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/22/2019....	01/21/2021....	1,580	431,268	273.02.....	11,984		42,542		42,542	5,710						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/22/2019....	01/21/2022....	164	43,765	267.17.....	2,075		5,388		5,388	694						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/22/2019....	01/21/2021....	641	175,478	273.77.....	4,658		16,790		16,790	2,277						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/22/2019....	01/21/2022....	211	58,918	278.64.....	1,603		4,743		4,743	659						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/22/2019....	01/21/2021....	5,847	1,588,475	271.66.....	47,889		165,328		165,328	21,767						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/22/2019....	01/21/2022....	498	133,019	267.16.....	6,310		16,381		16,381	2,110						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/22/2019....	01/21/2022....	21,080	5,630,121	267.08.....	268,023		695,156		695,156	72,532						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/22/2019....	01/21/2022....	90,563	24,681,123	272.53.....	911,558		2,523,310		2,523,310	313,275						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/22/2019....	01/21/2022....	587	163,155	277.82.....	4,630		13,589		13,589	1,882						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/22/2019....	01/21/2022....	43,659	11,935,489	273.38.....	423,026		1,182,567		1,182,567	148,217						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/22/2019....	01/21/2022....	29,923	8,004,224	267.49.....	374,066		975,047		975,047	95,527						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/22/2019....	01/21/2022....	24,226	6,469,838	267.06.....	308,275		799,357		799,357	93,130						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/22/2019....	01/21/2022....	34,294	9,399,415	274.08.....	321,921		878,268		878,268	77,153						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/22/2019....	01/21/2022....	8,186	2,254,105	275.36.....	72,458		207,129		207,129	28,309						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/22/2019....	01/21/2022....	378	104,028	275.55.....	3,312		9,489		9,489	1,298						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/22/2019....	01/21/2022....	142	39,055	274.84.....	1,288		3,662		3,662	499						03.....
JP Morgan Mozaic II USD Index 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		706		706	(1,844)						03.....
JP Morgan Mozaic II USD Index 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		277,892		277,892	(405,631)						03.....
JP Morgan Mozaic II USD Index 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		91,678		91,678	(137,186)						03.....
JP Morgan Mozaic II USD Index 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		271,298		271,298	(398,782)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	01/24/2019....	01/21/2022....	27,153	9,873,157	363.61.....	403,496			288,631		288,631	(426,938)						03.....
JP Morgan Mozaic II USD Index 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			134,235		134,235	(264,477)						03.....
JP Morgan Mozaic II USD Index 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			15,402		15,402	(70,469)						03.....
JP Morgan Mozaic II USD Index 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			472,091		472,091	(894,224)						03.....
JP Morgan Mozaic II USD Index 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			565,118		565,118	(1,058,446)						03.....
JP Morgan Mozaic II USD Index 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			39,410		39,410	(139,454)						03.....
JP Morgan Mozaic II USD Index 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			21,282		21,282	(74,826)						03.....
JP Morgan Mozaic II USD Index 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			778		778	(3,801)						03.....
JP Morgan Mozaic II USD Index 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			3,489		3,489	(7,964)						03.....
JP Morgan Mozaic II USD Index 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			515		515	(3,000)						03.....
JP Morgan Mozaic II USD Index 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			43,102		43,102	(103,964)						03.....
JP Morgan Mozaic II USD Index 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			18,953		18,953	(47,914)						03.....
JP Morgan Mozaic II USD Index 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			671		671	(3,991)						03.....
JP Morgan Mozaic II USD Index 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			250		250	(1,814)						03.....
JP Morgan Mozaic II USD Index 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			2,912		2,912	(14,197)						03.....
JP Morgan Mozaic II USD Index 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			27,005		27,005	(66,402)						03.....
JP Morgan Mozaic II USD Index 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			21,701		21,701	(79,707)						03.....
JP Morgan Mozaic II USD Index 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			938,984		938,984	(1,712,162)						03.....
JP Morgan Mozaic USD Index 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			5,440		5,440	(10,940)						03.....
JP Morgan Mozaic USD Index 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			241,102		241,102	(747,234)						03.....
JP Morgan Mozaic USD Index 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			8,849		8,849	(27,532)						03.....
JP Morgan Mozaic USD Index 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			33,354		33,354	(99,219)						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)
JP Morgan Mozaic USD Index 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	.....	.....	.....641,765	.....	.....641,765	..(1,838,798)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....1,142	.....	.....1,142	(2,321)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....197,813	.....	.....197,813	(521,961)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....118,763	.....	.....118,763	(240,788)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....117,133	.....	.....117,133	(230,810)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....24,407	.....	.....24,407	(90,720)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....81,352	.....	.....81,352	(161,039)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....4,789	.....	.....4,789	(17,405)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....573,281	.....	.....573,281	..(1,144,674)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....102,419	.....	.....102,419	(332,992)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....239,353	.....	.....239,353	(474,045)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....322	.....	.....322	(852)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....19,478	.....	.....19,478	(73,656)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....13,743	.....	.....13,743	(50,874)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....2,078	.....	.....2,078	(8,421)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....941	.....	.....941	(4,799)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....6,474	.....	.....6,474	(23,777)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....10,327	.....	.....10,327	(46,967)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....10,007	.....	.....10,007	(45,039)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....15,863	.....	.....15,863	(59,393)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....33,157	.....	.....33,157	(49,071)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....105,079	.....	.....105,079	(154,972)	.....	.....	.....	.....	.....	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)
JP Morgan Mozaic II USD Index 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			1,140		1,140	(2,882)						03.....
JP Morgan Mozaic II USD Index 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			127,835		127,835	(188,861)						03.....
JP Morgan Mozaic II USD Index 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			72,005		72,005	(143,578)						03.....
JP Morgan Mozaic II USD Index 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			115,159		115,159	(170,489)						03.....
JP Morgan Mozaic II USD Index 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			250,149		250,149	(482,082)						03.....
JP Morgan Mozaic II USD Index 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			133,282		133,282	(252,987)						03.....
JP Morgan Mozaic II USD Index 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			394,123		394,123	(723,192)						03.....
JP Morgan Mozaic II USD Index 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			1,603		1,603	(4,883)						03.....
JP Morgan Mozaic II USD Index 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			2,485		2,485	(7,549)						03.....
JP Morgan Mozaic II USD Index 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			2,436		2,436	(7,781)						03.....
JP Morgan Mozaic II USD Index 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			10,034		10,034	(29,221)						03.....
JP Morgan Mozaic II USD Index 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			943		943	(2,346)						03.....
JP Morgan Mozaic II USD Index 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			14,083		14,083	(41,722)						03.....
JP Morgan Mozaic II USD Index 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	(608)						03.....
JP Morgan Mozaic II USD Index 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			6,625		6,625	(20,991)						03.....
JP Morgan Mozaic II USD Index 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			9,668		9,668	(47,730)						03.....
JP Morgan Mozaic II USD Index 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			2,844		2,844	(23,584)						03.....
JP Morgan Mozaic II USD Index 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			23,600		23,600	(71,362)						03.....
JP Morgan Mozaic II USD Index 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			5,465		5,465	(26,037)						03.....
JP Morgan Mozaic II USD Index 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			18,387		18,387	(81,927)						03.....
JP Morgan Mozaic II USD Index 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			741		741	(3,792)						03.....
JP Morgan Mozaic II USD Index 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			1,434		1,434	(8,029)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	02/07/2019....	01/29/2021....	2,893	1,051,511	363.52.....	39,252			20,803		20,803	(51,912)						03.....
JP Morgan Mozaic II USD Index 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			2,220		2,220	(14,164)						03.....
JP Morgan Mozaic II USD Index 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			12,996		12,996	(58,031)						03.....
JP Morgan Mozaic II USD Index 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			1,427		1,427	(7,603)						03.....
JP Morgan Mozaic II USD Index 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			29,499		29,499	(163,243)						03.....
JP Morgan Mozaic II USD Index 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			31,424		31,424	(142,699)						03.....
JP Morgan Mozaic II USD Index 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			55,877		55,877	(90,825)						03.....
JP Morgan Mozaic II USD Index 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			109,151		109,151	(175,749)						03.....
JP Morgan Mozaic II USD Index 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			134,815		134,815	(216,615)						03.....
JP Morgan Mozaic II USD Index 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			73,203		73,203	(159,877)						03.....
JP Morgan Mozaic II USD Index 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			3,726		3,726	(8,557)						03.....
JP Morgan Mozaic II USD Index 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			157		157	(839)						03.....
JP Morgan Mozaic II USD Index 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			229,366		229,366	(367,635)						03.....
JP Morgan Mozaic II USD Index 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			238,403		238,403	(508,480)						03.....
JP Morgan Mozaic II USD Index 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			405,982		405,982	(838,654)						03.....
JP Morgan Mozaic II USD Index 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			376,648		376,648	(754,218)						03.....
JP Morgan Mozaic II USD Index 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			1,921		1,921	(5,098)						03.....
JP Morgan Mozaic II USD Index 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			3,534		3,534	(13,952)						03.....
JP Morgan Mozaic II USD Index 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			672		672	(4,407)						03.....
JP Morgan Mozaic II USD Index 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			24,664		24,664	(64,040)						03.....
JP Morgan Mozaic USD Index 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			6,236		6,236	(21,105)						03.....
JP Morgan Mozaic USD Index 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			155,300		155,300	(333,603)						03.....

QE06.57

SCHEDULE DB - PART A - SECTION 1

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

QE06.58

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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)
JP Morgan Mozaic USD Index 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			23,691		23,691	(94,997)						03.....
JP Morgan Mozaic USD Index 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			52,223		52,223	(110,762)						03.....
JP Morgan Mozaic USD Index 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			3,996		3,996	(16,628)						03.....
JP Morgan Mozaic USD Index 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			508,045		508,045	(1,094,122)						03.....
JP Morgan Mozaic USD Index 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			77,230		77,230	(270,902)						03.....
JP Morgan Mozaic USD Index 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			52,925		52,925	(112,823)						03.....
JP Morgan Mozaic USD Index 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			218,402		218,402	(723,265)						03.....
JP Morgan Mozaic USD Index 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			3,061		3,061	(10,300)						03.....
JP Morgan Mozaic USD Index 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			8,161		8,161	(25,596)						03.....
JP Morgan Mozaic USD Index 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			10,247		10,247	(35,774)						03.....
JP Morgan Mozaic USD Index 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			442,459		442,459	(1,355,856)						03.....
JP Morgan Mozaic USD Index 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			12,708		12,708	(25,317)						03.....
JP Morgan Mozaic USD Index 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			46,705		46,705	(128,454)						03.....
JP Morgan Mozaic USD Index 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			6,881		6,881	(25,208)						03.....
JP Morgan Mozaic USD Index 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			1,907		1,907	(14,789)						03.....
JP Morgan Mozaic USD Index 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			19,591		19,591	(111,828)						03.....
JP Morgan Mozaic USD Index 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			25,924		25,924	(141,195)						03.....
JP Morgan Mozaic USD Index 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			26,449		26,449	(138,376)						03.....
JP Morgan Mozaic USD Index 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			18,219		18,219	(38,740)						03.....
JP Morgan Mozaic USD Index 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			97,153		97,153	(207,003)						03.....
JP Morgan Mozaic II USD Index 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			160		160	(495)						03.....
JP Morgan Mozaic II USD Index 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			9,041		9,041	(28,476)						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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JP Morgan Mozaic II USD Index 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			18,418		18,418	(93,705)						03.....
JP Morgan Mozaic II USD Index 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			2,456		2,456	(19,272)						03.....
JP Morgan Mozaic II USD Index 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			359		359	(3,013)						03.....
JP Morgan Mozaic II USD Index 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			7,164		7,164	(21,865)						03.....
JP Morgan Mozaic II USD Index 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			9,931		9,931	(48,847)						03.....
JP Morgan Mozaic II USD Index 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			28,396		28,396	(135,933)						03.....
JP Morgan Mozaic II USD Index 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			808		808	(5,349)						03.....
JP Morgan Mozaic II USD Index 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			16,127		16,127	(71,404)						03.....
JP Morgan Mozaic II USD Index 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			1,688		1,688	(10,299)						03.....
JP Morgan Mozaic II USD Index 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			591		591	(2,150)						03.....
JP Morgan Mozaic II USD Index 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			13,037		13,037	(75,676)						03.....
JP Morgan Mozaic II USD Index 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			31,604		31,604	(140,941)						03.....
JP Morgan Mozaic II USD Index 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			48,128		48,128	(77,831)						03.....
JP Morgan Mozaic II USD Index 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			117,670		117,670	(196,963)						03.....
JP Morgan Mozaic II USD Index 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			145,712		145,712	(241,786)						03.....
JP Morgan Mozaic II USD Index 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			61,267		61,267	(137,740)						03.....
JP Morgan Mozaic II USD Index 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			208,167		208,167	(340,053)						03.....
JP Morgan Mozaic II USD Index 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			295,107		295,107	(634,820)						03.....
JP Morgan Mozaic II USD Index 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			220,698		220,698	(465,442)						03.....
JP Morgan Mozaic II USD Index 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			475,764		475,764	(973,899)						03.....
JP Morgan Mozaic II USD Index 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			2,586		2,586	(8,231)						03.....
JP Morgan Mozaic II USD Index 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			6,292		6,292	(18,444)						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)
JP Morgan Mozaic II USD Index 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			1,546		1,546	(5,528)						03.....
JP Morgan Mozaic II USD Index 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			20,082		20,082	(63,799)						03.....
JP Morgan Mozaic II USD Index 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			16,100		16,100	(48,435)						03.....
JP Morgan Mozaic II USD Index 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			15,494		15,494	(47,784)						03.....
JP Morgan Mozaic II USD Index 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			236		236	(1,629)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/05/2021....	68	18,413	268.96.....	785			2,148		2,148	300						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/05/2021....	458	123,270	268.96.....	5,254			14,185		14,185	1,800						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/05/2021....	874	236,122	270.06.....	9,488			26,107		26,107	3,368						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/05/2021....	1,473	397,117	269.68.....	16,288			44,525		44,525	5,712						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/05/2021....	3,109	854,579	274.84.....	26,229			78,232		78,232	10,774						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/05/2021....	4,228	1,164,959	275.55.....	34,288			103,453		103,453	14,364						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/05/2021....	710	195,921	275.89.....	5,651			17,143		17,143	2,389						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/05/2021....	756	209,253	276.68.....	5,756			17,679		17,679	2,482						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/05/2021....	9,143	2,505,044	273.99.....	80,786			237,613		237,613	32,389						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/04/2022....	2,849	768,329	269.7.....	38,046			87,068		87,068	11,515						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/04/2022....	195	52,455	268.96.....	2,683			6,097		6,097	802						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/04/2022....	96	26,770	278.8.....	866			2,302		2,302	319						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/04/2022....	10,061	2,708,982	269.26.....	136,762			311,656		311,656	41,087						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/04/2022....	15,542	4,189,413	269.56.....	208,733			536,906		536,906	61,078						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/04/2022....	12,925	3,587,973	277.61.....	123,071			302,371		302,371	41,959						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/04/2022....	807	223,605	277.13.....	7,851			19,213		19,213	2,660						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/04/2022....	21,739	5,999,565	275.98.....	222,642			539,603		539,603	68,064						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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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/04/2022....	13,782	3,714,462	269.51.....	185,476		423,691		423,691	43,701						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/04/2022....	21,161	5,826,783	275.36.....	222,708		537,019		537,019	64,979						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/04/2022....	64,454	17,688,808	274.44.....	706,066		1,688,607		1,688,607	210,203						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/19/2021....	1,167	317,308	271.94.....	11,613		36,148		36,148	5,179						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/19/2021....	397	108,100	272.08.....	3,926		11,075		11,075	1,486						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/19/2021....	695	193,129	278.02.....	4,962		15,358		15,358	2,199						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/19/2021....	429	119,727	279.24.....	2,853		8,983		8,983	1,295						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/19/2021....	274	75,638	276.09.....	2,183		6,564		6,564	924						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/18/2022....	37,520	10,365,311	276.26.....	382,558		920,052		920,052	114,992						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/19/2021....	1,644	457,126	278.14.....	11,659		32,685		32,685	4,377						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/18/2022....	22,732	6,303,245	277.29.....	221,430		477,040		477,040	49,220						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/19/2021....	3,378	931,519	275.74.....	27,441		82,087		82,087	11,509						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/18/2022....	9,193	2,494,390	271.35.....	115,498		275,319		275,319	37,648						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/18/2022....	1,776	482,100	271.39.....	22,283		51,332		51,332	6,758						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/18/2022....	11,762	3,264,356	277.54.....	113,299		265,970		265,970	35,006						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/18/2022....	111	31,253	280.77.....	925		2,119		2,119	269						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/18/2022....	5,530	1,548,890	280.08.....	47,451		117,530		117,530	16,254						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/18/2022....	3,079	835,813	271.5.....	38,441		88,646		88,646	11,679						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/20/2019....	02/18/2022....	10,057	2,730,682	271.53.....	125,423		289,315		289,315	38,133						03.....
JP Morgan Mozaic II USD Index 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		403		403	(1,517)						03.....
JP Morgan Mozaic II USD Index 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		53,742		53,742	(173,088)						03.....
JP Morgan Mozaic II USD Index 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		83		83	(554)						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index 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			3,909		3,909	(13,029)						03.....
JP Morgan Mozaic II USD Index 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			27,004		27,004	(138,899)						03.....
JP Morgan Mozaic II USD Index 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			909		909	(6,176)						03.....
JP Morgan Mozaic II USD Index 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			1,076		1,076	(8,842)						03.....
JP Morgan Mozaic II USD Index 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			1,231		1,231	(12,295)						03.....
JP Morgan Mozaic II USD Index 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			18,421		18,421	(60,335)						03.....
JP Morgan Mozaic II USD Index 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			12,152		12,152	(64,518)						03.....
JP Morgan Mozaic II USD Index 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			35,855		35,855	(173,946)						03.....
JP Morgan Mozaic II USD Index 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			139		139	(428)						03.....
JP Morgan Mozaic II USD Index 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			2,495		2,495	(19,350)						03.....
JP Morgan Mozaic II USD Index 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			793		793	(4,962)						03.....
JP Morgan Mozaic II USD Index 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			11,100		11,100	(55,206)						03.....
JP Morgan Mozaic II USD Index 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			7,486		7,486	(52,796)						03.....
JP Morgan Mozaic II USD Index 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			10,937		10,937	(65,322)						03.....
JP Morgan Mozaic II USD Index 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			10,111		10,111	(46,987)						03.....
JP Morgan Mozaic II USD Index 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			73,282		73,282	(126,121)						03.....
JP Morgan Mozaic II USD Index 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			184,633		184,633	(317,098)						03.....
JP Morgan Mozaic II USD Index 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			166,322		166,322	(285,750)						03.....
JP Morgan Mozaic II USD Index 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			51,993		51,993	(120,957)						03.....
JP Morgan Mozaic II USD Index 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			1,868		1,868	(6,988)						03.....
JP Morgan Mozaic II USD Index 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			2,235		2,235	(5,153)						03.....
JP Morgan Mozaic II USD Index 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			215,153		215,153	(371,312)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	02/26/2019....	02/25/2022....	36,431	13,712,564	376.4.....	438,992			196,805		196,805	(438,702)						03.....
JP Morgan Mozaic II USD Index 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			235,675		235,675	(514,562)						03.....
JP Morgan Mozaic II USD Index 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			468,124		468,124	(1,005,438)						03.....
JP Morgan Mozaic II USD Index 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			621		621	(2,143)						03.....
JP Morgan Mozaic II USD Index 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			3,776		3,776	(12,995)						03.....
JP Morgan Mozaic II USD Index 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			963		963	(2,940)						03.....
JP Morgan Mozaic II USD Index 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			13,697		13,697	(52,396)						03.....
JP Morgan Mozaic II USD Index 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			9,092		9,092	(31,210)						03.....
JP Morgan Mozaic II USD Index 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			2,088		2,088	(7,263)						03.....
JP Morgan Mozaic USD Index 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			3,159		3,159	(11,700)						03.....
JP Morgan Mozaic USD Index 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			126,897		126,897	(263,487)						03.....
JP Morgan Mozaic USD Index 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			23,413		23,413	(90,240)						03.....
JP Morgan Mozaic USD Index 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			81,230		81,230	(164,520)						03.....
JP Morgan Mozaic USD Index 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			24,081		24,081	(97,994)						03.....
JP Morgan Mozaic USD Index 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			487,556		487,556	(1,015,891)						03.....
JP Morgan Mozaic USD Index 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			81,373		81,373	(276,400)						03.....
JP Morgan Mozaic USD Index 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			36,006		36,006	(130,634)						03.....
JP Morgan Mozaic USD Index 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			34,652		34,652	(71,987)						03.....
JP Morgan Mozaic USD Index 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			298,721		298,721	(954,563)						03.....
JP Morgan Mozaic USD Index 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			38,750		38,750	(126,636)						03.....
JP Morgan Mozaic USD Index 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			4,750		4,750	(18,366)						03.....
JP Morgan Mozaic USD Index 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			2,003		2,003	(7,063)						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)
JP Morgan Mozaic USD Index 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			7,239		7,239	(21,948)						03.....
JP Morgan Mozaic USD Index 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			676,436		676,436	..(2,004,698)						03.....
JP Morgan Mozaic USD Index 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			44,451		44,451	(122,916)						03.....
JP Morgan Mozaic USD Index 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			5,349		5,349	(31,667)						03.....
JP Morgan Mozaic USD Index 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			2,334		2,334	(12,741)						03.....
JP Morgan Mozaic USD Index 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			7,583		7,583	(45,171)						03.....
JP Morgan Mozaic USD Index 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			11,359		11,359	(23,859)						03.....
JP Morgan Mozaic USD Index 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			430		430	(935)						03.....
JP Morgan Mozaic USD Index 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			3,086		3,086	(14,370)						03.....
JP Morgan Mozaic USD Index 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			135,896		135,896	(285,573)						03.....
JP Morgan Mozaic II USD Index 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			1,754		1,754	(6,364)						03.....
JP Morgan Mozaic II USD Index 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			18,663		18,663	(32,354)						03.....
JP Morgan Mozaic II USD Index 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			45,180		45,180	(78,325)						03.....
JP Morgan Mozaic II USD Index 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			16,149		16,149	(37,963)						03.....
JP Morgan Mozaic II USD Index 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			26,358		26,358	(45,695)						03.....
JP Morgan Mozaic II USD Index 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			43,459		43,459	(98,062)						03.....
JP Morgan Mozaic II USD Index 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			76,806		76,806	(170,414)						03.....
JP Morgan Mozaic II USD Index 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			55,688		55,688	(120,205)						03.....
JP Morgan Mozaic II USD Index 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			8,640		8,640	(23,553)						03.....
JP Morgan Mozaic II USD Index 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			11,410		11,410	(34,372)						03.....
JP Morgan Mozaic II USD Index 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			506		506	(1,264)						03.....
JP Morgan Mozaic II USD Index 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			2,397		2,397	(9,119)						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index 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			2,809		2,809	(7,013)						03.....
JP Morgan Mozaic II USD Index 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			44,003		44,003	(120,168)						03.....
JP Morgan Mozaic II USD Index 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			9,333		9,333	(24,180)						03.....
JP Morgan Mozaic II USD Index 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			8,817		8,817	(40,224)						03.....
JP Morgan Mozaic II USD Index 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			1,441		1,441	(10,519)						03.....
JP Morgan Mozaic II USD Index 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			698		698	(4,674)						03.....
JP Morgan Mozaic II USD Index 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			27,564		27,564	(71,459)						03.....
JP Morgan Mozaic II USD Index 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			12,919		12,919	(55,884)						03.....
JP Morgan Mozaic II USD Index 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			23,799		23,799	(89,453)						03.....
JP Morgan Mozaic II USD Index 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			30,519		30,519	(112,694)						03.....
JP Morgan Mozaic II USD Index 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			2,070		2,070	(6,945)						03.....
JP Morgan Mozaic II USD Index 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			50,376		50,376	(196,231)						03.....
JP Morgan Mozaic II USD Index 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			2,055		2,055	(10,992)						03.....
JP Morgan Mozaic II USD Index 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			20,015		20,015	(76,888)						03.....
JP Morgan Mozaic II USD Index 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			28,816		28,816	(148,185)						03.....
JP Morgan Mozaic II USD Index 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			7,182		7,182	(34,920)						03.....
JP Morgan Mozaic II USD Index 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			49,449		49,449	(186,600)						03.....
JP Morgan Mozaic II USD Index 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			63,961		63,961	(96,507)						03.....
JP Morgan Mozaic II USD Index 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			107,805		107,805	(162,825)						03.....
JP Morgan Mozaic II USD Index 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			293,664		293,664	(437,736)						03.....
JP Morgan Mozaic II USD Index 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			72,870		72,870	(144,782)						03.....
JP Morgan Mozaic II USD Index 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			1,862		1,862	(6,249)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	03/07/2019....	03/04/2022....	16,239	5,934,468	365.44.....	255,606			162,453		162,453	(245,115)						03.....
JP Morgan Mozaic II USD Index 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			266,123		266,123	(518,655)						03.....
JP Morgan Mozaic II USD Index 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			333,186		333,186	(634,776)						03.....
JP Morgan Mozaic II USD Index 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			473,997		473,997	(881,600)						03.....
JP Morgan Mozaic II USD Index 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			1,975		1,975	(6,628)						03.....
JP Morgan Mozaic II USD Index 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			982		982	(4,943)						03.....
JP Morgan Mozaic II USD Index 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			1,925		1,925	(9,535)						03.....
JP Morgan Mozaic II USD Index 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			6,239		6,239	(30,015)						03.....
JP Morgan Mozaic II USD Index 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			3,239		3,239	(5,616)						03.....
JP Morgan Mozaic II USD Index 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			1,052		1,052	(7,813)						03.....
JP Morgan Mozaic II USD Index 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			25,038		25,038	(110,663)						03.....
JP Morgan Mozaic II USD Index 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			43,504		43,504	(150,193)						03.....
JP Morgan Mozaic II USD Index 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			38,680		38,680	(186,129)						03.....
JP Morgan Mozaic II USD Index 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			14,179		14,179	(54,547)						03.....
JP Morgan Mozaic II USD Index 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			46,351		46,351	(176,566)						03.....
JP Morgan Mozaic II USD Index 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			27,683		27,683	(121,965)						03.....
JP Morgan Mozaic II USD Index 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			11,063		11,063	(55,145)						03.....
JP Morgan Mozaic II USD Index 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			23,403		23,403	(92,583)						03.....
JP Morgan Mozaic II USD Index 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			27,362		27,362	(116,806)						03.....
JP Morgan Mozaic II USD Index 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			3,207		3,207	(6,231)						03.....
JP Morgan Mozaic II USD Index 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			2,130		2,130	(7,441)						03.....
JP Morgan Mozaic II USD Index 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			1,275		1,275	(3,246)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	03/20/2019....	02/08/2022....	324	124,627	385.15.....	2,822			959		959	(3,037)						03.....
JP Morgan Mozaic II USD Index 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			2,289		2,289	(3,960)						03.....
JP Morgan Mozaic II USD Index 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			2,397		2,397	(6,466)						03.....
JP Morgan Mozaic II USD Index 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			2,262		2,262	(4,319)						03.....
JP Morgan Mozaic II USD Index 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			3,314		3,314	(7,667)						03.....
JP Morgan Mozaic II USD Index 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			4,929		4,929	(10,617)						03.....
JP Morgan Mozaic II USD Index 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			2,431		2,431	(5,900)						03.....
JP Morgan Mozaic II USD Index 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			14,135		14,135	(27,623)						03.....
JP Morgan Mozaic II USD Index 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			19,265		19,265	(32,138)						03.....
JP Morgan Mozaic II USD Index 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			663		663	(4,996)						03.....
JP Morgan Mozaic II USD Index 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			3,972		3,972	(7,460)						03.....
JP Morgan Mozaic II USD Index 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			272,802		272,802	(502,582)						03.....
JP Morgan Mozaic II USD Index 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			232,980		232,980	(453,016)						03.....
JP Morgan Mozaic II USD Index 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			494,879		494,879	(939,970)						03.....
JP Morgan Mozaic II USD Index 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			160,914		160,914	(317,869)						03.....
JP Morgan Mozaic II USD Index 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			272,748		272,748	(541,982)						03.....
JP Morgan Mozaic II USD Index 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			225,394		225,394	(438,195)						03.....
JP Morgan Mozaic II USD Index 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			317,847		317,847	(607,610)						03.....
JP Morgan Mozaic II USD Index 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			382,016		382,016	(729,404)						03.....
JP Morgan Mozaic II USD Index 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			323,265		323,265	(629,689)						03.....
JP Morgan Mozaic II USD Index 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			1,338		1,338	(5,833)						03.....
JP Morgan Mozaic II USD Index 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			1,937		1,937	(8,923)						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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JP Morgan Mozaic II USD Index 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			36,346		36,346	(118,319)						03.....
JP Morgan Mozaic II USD Index 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			21,537		21,537	(85,614)						03.....
JP Morgan Mozaic II USD Index 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			25,954		25,954	(119,180)						03.....
JP Morgan Mozaic II USD Index 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			18,352		18,352	(91,716)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	02/04/2021....	653	176,951	270.99.....	7,719			18,869		18,869	2,435						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	02/17/2021....	1,029	287,883	279.77.....	7,701			21,048		21,048	3,032						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	02/19/2021....	462	127,568	275.93.....	4,286			11,151		11,151	1,566						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	02/22/2021....	1,429	396,807	277.74.....	12,038			31,899		31,899	4,504						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	02/25/2021....	2,585	715,654	276.9.....	22,855			59,886		59,886	8,368						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	02/26/2021....	1,068	294,936	276.08.....	9,880			25,630		25,630	3,560						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	02/26/2021....	711	194,274	273.41.....	7,550			18,888		18,888	2,546						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/01/2021....	610	167,405	274.48.....	6,148			15,587		15,587	2,147						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/02/2021....	1,345	366,731	272.65.....	14,887			36,769		36,769	4,943						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/03/2021....	486	135,195	278.34.....	3,990			10,604		10,604	1,501						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/04/2021....	1,297	355,945	274.34.....	13,201			33,349		33,349	4,600						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/05/2021....	1,335	368,681	276.23.....	12,313			31,874		31,874	4,504						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/05/2021....	1,348	371,903	275.87.....	12,676			32,662		32,662	4,598						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/08/2021....	1,391	380,137	273.35.....	14,923			37,107		37,107	5,099						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/09/2021....	2,135	599,022	280.6.....	15,537			42,229		42,229	6,194						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/11/2021....	661	183,682	277.73.....	5,658			14,845		14,845	2,148						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/12/2021....	917	254,916	278.08.....	7,700			20,244		20,244	2,921						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/12/2021....	496	137,221	276.9.....	4,437			11,499		11,499	1,643						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/15/2021....	1,286	361,054	280.69.....	9,368			25,313		25,313	3,717						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/16/2021....	723	204,178	282.49.....	4,749			13,025		13,025	1,893						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/18/2021....	1,732	486,405	280.86.....	12,527			33,825		33,825	4,931						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/19/2021....	890	247,021	277.48.....	7,770			20,197		20,197	2,913						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	02/02/2022....	965	268,574	278.28.....	10,090			21,957		21,957	3,024						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	02/10/2022....	560	155,759	278.31.....	5,870			12,792		12,792	1,834						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	02/11/2022....	1,843	514,110	278.88.....	18,867			41,174		41,174	5,853						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	02/16/2022....	729	198,281	271.83.....	10,068			20,791		20,791	2,727						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	02/17/2022....	693	189,127	273.1.....	9,086			18,943		18,943	2,546						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/18/2022....	14,875	4,110,517	276.33.....	173,232			364,904		364,904	49,824						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	02/18/2022....	1,068	296,231	277.25.....	11,788			25,283		25,283	3,453						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/18/2022....	13,759	3,811,906	277.05.....	155,441			328,946		328,946	33,881						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	02/18/2022....	1,274	346,800	272.13.....	17,396			35,965		35,965	4,759						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/18/2022....	11,696	3,249,405	277.83.....	127,814			271,800		271,800	37,382						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	02/18/2022....	7,581	2,107,799	278.04.....	80,825			174,218		174,218	23,883						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/15/2022....	9,084	2,521,010	277.53.....	100,390			213,447		213,447	28,729						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	02/18/2022....	5,542	1,521,063	274.47.....	68,769			144,692		144,692	19,449						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/14/2022....	10,546	2,907,991	275.75.....	125,575			264,101		264,101	35,539						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/11/2022....	5,933	1,641,021	276.58.....	68,130			144,243		144,243	19,728						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/11/2022....	14,510	4,011,057	276.43.....	167,674			354,647		354,647	48,459						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	02/22/2022....	12,891	3,565,159	276.57.....	146,741			312,960		312,960	32,360						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/11/2022....	22,308	6,183,440	277.18.....	249,723			530,785		530,785	59,525						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 Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	02/25/2022....	21,875	6,037,943	276.02.....	255,287			542,282		542,282	74,788						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/08/2022....	11,769	3,227,229	274.22.....	148,851			310,666		310,666	42,441						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/07/2022....	11,560	3,171,442	274.34.....	145,429			304,357		304,357	41,489						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	02/25/2022....	10,099	2,786,336	275.9.....	118,457			251,435		251,435	34,663						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/04/2022....	4,993	1,364,092	273.22.....	65,648			136,143		136,143	18,334						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	02/25/2022....	8,494	2,347,739	276.4.....	97,545			207,744		207,744	28,724						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/04/2022....	19,617	5,355,692	273.01.....	260,138			538,661		538,661	59,235						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	02/28/2022....	5,169	1,414,271	273.61.....	66,778			139,130		139,130	19,029						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/01/2022....	9,541	2,637,390	276.44.....	109,636			233,055		233,055	32,303						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/04/2022....	20,051	5,546,241	276.61.....	229,116			486,464		486,464	66,799						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/03/2022....	5,182	1,450,319	279.88.....	51,350			111,414		111,414	15,683						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/21/2019....	03/02/2022....	265	71,850	271.41.....	3,738			7,661		7,661	1,032						03.....
JP Morgan Mozaic USD Index 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			2,924		2,924	(11,120)						03.....
JP Morgan Mozaic USD Index 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			81,005		81,005	(210,624)						03.....
JP Morgan Mozaic USD Index 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			95,413		95,413	(251,220)						03.....
JP Morgan Mozaic USD Index 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			97,176		97,176	(246,247)						03.....
JP Morgan Mozaic USD Index 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			138,745		138,745	(382,760)						03.....
JP Morgan Mozaic USD Index 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			137,691		137,691	(377,166)						03.....
JP Morgan Mozaic USD Index 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			92,848		92,848	(260,072)						03.....
JP Morgan Mozaic USD Index 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			61,602		61,602	(163,022)						03.....
JP Morgan Mozaic USD Index 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			108,574		108,574	(278,706)						03.....
JP Morgan Mozaic USD Index 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			88,610		88,610	(225,558)						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

QE06.71

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	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)
JP Morgan Mozaic USD Index 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			283,951		283,951	(761,849)						03.....
JP Morgan Mozaic USD Index 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			2,807		2,807	(11,409)						03.....
JP Morgan Mozaic USD Index 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			1,007		1,007	(4,230)						03.....
JP Morgan Mozaic USD Index 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			11,015		11,015	(23,398)						03.....
JP Morgan Mozaic USD Index 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			103,964		103,964	(237,591)						03.....
JP Morgan Mozaic USD Index 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			101,157		101,157	(228,352)						03.....
JP Morgan Mozaic USD Index 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			89,274		89,274	(199,355)						03.....
JP Morgan Mozaic USD Index 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			188,095		188,095	(422,942)						03.....
JP Morgan Mozaic USD Index 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			278,474		278,474	(681,488)						03.....
JP Morgan Mozaic II USD Index 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			5,578		5,578	(23,085)						03.....
JP Morgan Mozaic II USD Index 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			14,612		14,612	(80,650)						03.....
JP Morgan Mozaic II USD Index 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			12,513		12,513	(27,038)						03.....
JP Morgan Mozaic II USD Index 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			17,967		17,967	(32,917)						03.....
JP Morgan Mozaic II USD Index 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			10,412		10,412	(21,392)						03.....
JP Morgan Mozaic II USD Index 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			196,887		196,887	(391,143)						03.....
JP Morgan Mozaic II USD Index 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			136,739		136,739	(301,854)						03.....
JP Morgan Mozaic II USD Index 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			135,637		135,637	(314,534)						03.....
JP Morgan Mozaic II USD Index 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			242,307		242,307	(570,978)						03.....
JP Morgan Mozaic II USD Index 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			123,427		123,427	(279,105)						03.....
JP Morgan Mozaic II USD Index 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			189,421		189,421	(446,670)						03.....
JP Morgan Mozaic II USD Index 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			48,060		48,060	(239,383)						03.....
JP Morgan Mozaic II USD Index 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			174,735		174,735	(407,516)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	03/29/2019....	03/19/2021....	8,487	3,192,301	376.16.....	93,607			22,055		22,055	(108,671)						03.....
JP Morgan Mozaic II USD Index 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			26,863		26,863	(150,887)						03.....
JP Morgan Mozaic II USD Index 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			21,425		21,425	(149,687)						03.....
JP Morgan Mozaic II USD Index 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			21,259		21,259	(135,442)						03.....
JP Morgan Mozaic II USD Index 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			10,297		10,297	(65,791)						03.....
JP Morgan Mozaic II USD Index 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			7,487		7,487	(46,429)						03.....
JP Morgan Mozaic II USD Index 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			31,443		31,443	(189,375)						03.....
JP Morgan Mozaic USD Index 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			113		113	(858)						03.....
JP Morgan Mozaic USD Index 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			122,880		122,880	(372,077)						03.....
JP Morgan Mozaic USD Index 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			573		573	(2,060)						03.....
JP Morgan Mozaic USD Index 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			87,867		87,867	(288,990)						03.....
JP Morgan Mozaic USD Index 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			48,232		48,232	(153,261)						03.....
JP Morgan Mozaic USD Index 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			107,351		107,351	(344,658)						03.....
JP Morgan Mozaic USD Index 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			1,175		1,175	(4,604)						03.....
JP Morgan Mozaic USD Index 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			252,941		252,941	(778,897)						03.....
JP Morgan Mozaic USD Index 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			68,262		68,262	(221,831)						03.....
JP Morgan Mozaic USD Index 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			51,859		51,859	(174,949)						03.....
JP Morgan Mozaic USD Index 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			62,839		62,839	(213,401)						03.....
JP Morgan Mozaic II USD Index 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			3,065		3,065	(18,060)						03.....
JP Morgan Mozaic II USD Index 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			17,427		17,427	(44,304)						03.....
JP Morgan Mozaic II USD Index 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			226,708		226,708	(513,993)						03.....
JP Morgan Mozaic II USD Index 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			302,151		302,151	(666,590)						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)
JP Morgan Mozaic II USD Index 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			180,835		180,835	(395,661)						03.....
JP Morgan Mozaic II USD Index 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			197,982		197,982	(433,326)						03.....
JP Morgan Mozaic II USD Index 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			189,605		189,605	(406,807)						03.....
JP Morgan Mozaic II USD Index 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			43,512		43,512	(248,487)						03.....
JP Morgan Mozaic II USD Index 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			27,680		27,680	(189,670)						03.....
JP Morgan Mozaic II USD Index 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			13,493		13,493	(79,837)						03.....
JP Morgan Mozaic II USD Index 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			12,283		12,283	(58,324)						03.....
JP Morgan Mozaic II USD Index 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			12,204		12,204	(73,022)						03.....
JP Morgan Mozaic II USD Index 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			44,681		44,681	(209,819)						03.....
JP Morgan Mozaic II USD Index 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			18,406		18,406	(85,535)						03.....
JP Morgan Mozaic II USD Index 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			11,591		11,591	(24,721)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	04/11/2019....	03/23/2021....	3,674	1,033,361	281.3.....	29,035			70,208		70,208	10,062						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	04/11/2019....	03/26/2021....	3,464	975,990	281.75.....	26,774			64,822		64,822	9,323						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	04/11/2019....	04/01/2021....	3,450	968,802	280.8.....	28,259			67,689		67,689	9,828						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	04/11/2019....	04/08/2022....	4,927	1,390,139	282.15.....	49,401			97,448		97,448	13,593						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	04/11/2019....	04/09/2021....	3,623	1,023,868	282.61.....	27,044			65,362		65,362	9,326						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	04/11/2019....	04/08/2022....	10,694	3,002,540	280.76.....	113,892			223,468		223,468	31,086						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	04/11/2019....	03/14/2022....	3,759	1,051,547	279.71.....	41,297			81,424		81,424	11,175						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	04/11/2019....	04/08/2022....	25,913	7,269,740	280.54.....	278,587			517,359		517,359	47,152						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	04/11/2019....	03/21/2022....	7,121	1,991,786	279.7.....	78,558			154,500		154,500	21,548						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	04/11/2019....	04/05/2022....	9,765	2,749,726	281.59.....	100,127			196,816		196,816	27,186						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	04/11/2019....	03/22/2022....	7,784	2,163,257	277.91.....	92,660			180,512		180,512	24,542						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: 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		257,259		257,259	35,683						03.....
NYSE Zebra Edge Index 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		346,624		346,624	37,441						03.....
NYSE Zebra Edge Index 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		110,328		110,328	15,177						03.....
NYSE Zebra Edge Index 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		223,555		223,555	31,412						03.....
NYSE Zebra Edge Index 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		331,139		331,139	35,449						03.....
NYSE Zebra Edge Index 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		188,071		188,071	26,278						03.....
NYSE Zebra Edge Index 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		242,617		242,617	33,738						03.....
NYSE Zebra Edge Index 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		161,122		161,122	22,775						03.....
NYSE Zebra Edge Index 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		151,580		151,580	21,475						03.....
JP Morgan Mozaic II USD Index 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		2,488		2,488	(15,814)						03.....
JP Morgan Mozaic II USD Index 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		50,606		50,606	(188,160)						03.....
JP Morgan Mozaic II USD Index 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		4,901		4,901	(26,746)						03.....
JP Morgan Mozaic II USD Index 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		4,834		4,834	(13,056)						03.....
JP Morgan Mozaic II USD Index 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		6,215		6,215	(13,892)						03.....
JP Morgan Mozaic II USD Index 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		5,546		5,546	(12,823)						03.....
JP Morgan Mozaic II USD Index 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		169,312		169,312	(356,483)						03.....
JP Morgan Mozaic II USD Index 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		458,922		458,922	(969,093)						03.....
JP Morgan Mozaic II USD Index 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		238,091		238,091	(525,263)						03.....
JP Morgan Mozaic II USD Index 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		244,237		244,237	(540,672)						03.....
JP Morgan Mozaic II USD Index 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		309,844		309,844	(626,964)						03.....
JP Morgan Mozaic II USD Index 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		28,963		28,963	(119,472)						03.....
JP Morgan Mozaic II USD Index 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		348,998		348,998	(682,077)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	04/15/2019....	04/06/2021....	9,173	3,468,797	378.16.....	72,741			20,875		20,875	(109,309)						03.....
JP Morgan Mozaic II USD Index 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			16,634		16,634	(76,337)						03.....
JP Morgan Mozaic II USD Index 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			30,858		30,858	(140,542)						03.....
JP Morgan Mozaic II USD Index 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			15,589		15,589	(89,139)						03.....
JP Morgan Mozaic II USD Index 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			37,391		37,391	(180,443)						03.....
JP Morgan Mozaic II USD Index 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			44,666		44,666	(191,822)						03.....
JP Morgan Mozaic II USD Index 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			30,441		30,441	(123,265)						03.....
JP Morgan Mozaic USD Index 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			2,041		2,041	(10,970)						03.....
JP Morgan Mozaic USD Index 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			92,626		92,626	(236,053)						03.....
JP Morgan Mozaic USD Index 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			195,091		195,091	(450,502)						03.....
JP Morgan Mozaic USD Index 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			133,043		133,043	(322,626)						03.....
JP Morgan Mozaic USD Index 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			198,165		198,165	(560,950)						03.....
JP Morgan Mozaic USD Index 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			76,427		76,427	(229,275)						03.....
JP Morgan Mozaic USD Index 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			57,392		57,392	(146,980)						03.....
JP Morgan Mozaic USD Index 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			145,979		145,979	(381,233)						03.....
JP Morgan Mozaic USD Index 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			117,070		117,070	(344,002)						03.....
JP Morgan Mozaic USD Index 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			2,436		2,436	(6,971)						03.....
JP Morgan Mozaic USD Index 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			211,634		211,634	(537,498)						03.....
JP Morgan Mozaic USD Index 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			123,537		123,537	(293,048)						03.....
JP Morgan Mozaic II USD Index 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			2,666		2,666	(22,782)						03.....
JP Morgan Mozaic II USD Index 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			2,887		2,887	(8,895)						03.....
JP Morgan Mozaic II USD Index 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			25,186		25,186	(53,334)						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)
JP Morgan Mozaic II USD Index 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	.....	.....	.....603,443	.....	.....603,443	..(1,157,386)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....385,541	.....	.....385,541	(716,769)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....440,234	.....	.....440,234	(773,097)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....251,434	.....	.....251,434	(463,523)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....834,348	.....	.....834,348	..(1,603,936)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....26,645	.....	.....26,645	(88,684)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....22,436	.....	.....22,436	(88,891)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....81,266	.....	.....81,266	(292,954)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....31,310	.....	.....31,310	(112,193)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....16,666	.....	.....16,666	(64,496)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....28,332	.....	.....28,332	(112,725)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....29,066	.....	.....29,066	(114,301)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....31,166	.....	.....31,166	(104,749)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....1,156	.....	.....1,156	(5,073)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....319,716	.....	.....319,716	(766,785)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....99,894	.....	.....99,894	(219,401)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....88,084	.....	.....88,084	(222,954)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....100,806	.....	.....100,806	(244,188)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....198,836	.....	.....198,836	(493,202)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....756	.....	.....756	(4,189)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....239,888	.....	.....239,888	(464,085)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....2,375	.....	.....2,375	(9,143)	.....	.....	.....	.....	.....	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)
JP Morgan Mozaic II USD Index 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			13,532		13,532	(50,520)						03.....
JP Morgan Mozaic II USD Index 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			89,985		89,985	(352,006)						03.....
JP Morgan Mozaic II USD Index 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			22,993		22,993	(85,533)						03.....
JP Morgan Mozaic II USD Index 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			4,948		4,948	(10,736)						03.....
JP Morgan Mozaic II USD Index 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			6,212		6,212	(12,653)						03.....
JP Morgan Mozaic II USD Index 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			353,466		353,466	(668,502)						03.....
JP Morgan Mozaic II USD Index 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			195,456		195,456	(381,422)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019....	04/15/2021....	2,351	660,593	280.96.....	20,730			45,915		45,915	6,571						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019....	04/22/2022....	7,950	2,234,442	281.07.....	89,371			164,482		164,482	22,927						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019....	04/18/2022....	9,339	2,618,740	280.4.....	107,768			198,250		198,250	28,076						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019....	04/14/2022....	19,957	5,570,265	279.11.....	242,495			444,602		444,602	62,541						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019....	04/23/2021....	1,563	437,829	280.2.....	14,437			31,586		31,586	4,503						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019....	05/05/2021....	814	232,368	285.64.....	5,640			12,621		12,621	1,750						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019....	04/11/2022....	9,652	2,722,932	282.12.....	103,124			191,295		191,295	27,402						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019....	04/22/2022....	23,022	6,424,861	279.07.....	281,310			514,147		514,147	62,205						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019....	04/04/2022....	2,707	760,312	280.9.....	30,353			56,064		56,064	7,758						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019....	04/29/2022....	12,780	3,655,703	286.04.....	116,163			215,705		215,705	30,536						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019....	04/28/2021....	1,940	553,211	285.2.....	13,693			30,699		30,699	4,278						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019....	04/26/2022....	7,175	2,036,602	283.86.....	71,700			132,766		132,766	18,713						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019....	04/25/2022....	4,855	1,369,037	281.96.....	52,646			97,022		97,022	13,533						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019....	04/12/2022....	14,827	4,187,869	282.45.....	156,266			289,884		289,884	41,426						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/06/2019....	05/03/2022....	4,623	1,314,964	284.41.....	45,294			83,850		83,850	12,109						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 Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/06/2019....	04/29/2022....	8,753	2,473,793	282.63.....	92,426		170,429		170,429	24,124						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/06/2019....	04/30/2021....	1,745	495,032	283.65.....	13,468		29,981		29,981	4,255						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/06/2019....	04/19/2021....	4,390	1,235,878	281.52.....	37,685		83,579		83,579	11,989						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/06/2019....	04/14/2022....	12,900	3,623,251	280.87.....	145,630		268,694		268,694	38,029						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/06/2019....	05/02/2022....	6,082	1,716,152	282.17.....	65,611		120,772		120,772	17,447						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/06/2019....	04/14/2022....	25,082	7,057,939	281.39.....	276,973		511,902		511,902	72,540						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/06/2019....	04/22/2022....	7,258	2,041,173	281.23.....	81,045		149,233		149,233	20,812						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/06/2019....	04/08/2022....	1,809	517,394	286.09.....	16,176		30,303		30,303	4,219						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/06/2019....	04/29/2022....	15,763	4,453,072	282.51.....	167,306		308,409		308,409	43,654						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/06/2019....	04/09/2021....	1,822	510,970	280.44.....	16,436		36,408		36,408	5,160						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	05/07/2019....	04/30/2021....	674	179,410	266.06.....	4,633		1,804		1,804	(8,804)						03.....
JP Morgan Mozaic USD Index 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		124,088		124,088	(304,736)						03.....
JP Morgan Mozaic USD Index 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		157,556		157,556	(398,408)						03.....
JP Morgan Mozaic USD Index 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		209,805		209,805	(557,838)						03.....
JP Morgan Mozaic USD Index 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		71,238		71,238	(181,530)						03.....
JP Morgan Mozaic USD Index 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		64,546		64,546	(169,501)						03.....
JP Morgan Mozaic USD Index 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		145,121		145,121	(372,635)						03.....
JP Morgan Mozaic USD Index 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		189,490		189,490	(479,125)						03.....
JP Morgan Mozaic USD Index 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		279,584		279,584	(698,938)						03.....
JP Morgan Mozaic USD Index 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		82,139		82,139	(199,608)						03.....
JP Morgan Mozaic USD Index 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		89,068		89,068	(226,467)						03.....
JP Morgan Mozaic II USD Index 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		1,924		1,924	(13,206)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	05/07/2019....	04/30/2019....	6,236	2,322,638	372.46.....	63,232			26,004		26,004	(88,343)						03.....
JP Morgan Mozaic II USD Index 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			13,421		13,421	(51,049)						03.....
JP Morgan Mozaic II USD Index 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			40,807		40,807	(163,546)						03.....
JP Morgan Mozaic II USD Index 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			42,770		42,770	(151,257)						03.....
JP Morgan Mozaic II USD Index 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			26,389		26,389	(95,164)						03.....
JP Morgan Mozaic II USD Index 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			9,802		9,802	(22,201)						03.....
JP Morgan Mozaic II USD Index 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			20,578		20,578	(36,965)						03.....
JP Morgan Mozaic II USD Index 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			271,761		271,761	(558,655)						03.....
JP Morgan Mozaic II USD Index 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			479,405		479,405	(953,479)						03.....
JP Morgan Mozaic II USD Index 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			320,275		320,275	(635,720)						03.....
JP Morgan Mozaic II USD Index 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			7,694		7,694	(29,278)						03.....
JP Morgan Mozaic II USD Index 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			236,921		236,921	(471,050)						03.....
JP Morgan Mozaic II USD Index 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			402,003		402,003	(761,557)						03.....
JP Morgan Mozaic II USD Index 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			315,815		315,815	(601,495)						03.....
JP Morgan Mozaic II USD Index 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			405,326		405,326	(758,989)						03.....
JP Morgan Mozaic II USD Index 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			6,662		6,662	(29,970)						03.....
JP Morgan Mozaic II USD Index 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			24,110		24,110	(90,107)						03.....
JP Morgan Mozaic II USD Index 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			28,841		28,841	(134,302)						03.....
JP Morgan Mozaic II USD Index 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			59,452		59,452	(243,503)						03.....
JP Morgan Mozaic II USD Index 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			43,694		43,694	(177,936)						03.....
JP Morgan Mozaic II USD Index 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			8,428		8,428	(41,161)						03.....
JP Morgan Mozaic II USD Index 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			74,532		74,532	(274,052)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	05/13/2019....	04/23/2021....	760	291,766	383.67.....	4,000			1,044		1,044	(7,311)						03.....
JP Morgan Mozaic II USD Index 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			410,389		410,389	(777,602)						03.....
JP Morgan Mozaic II USD Index 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			342,935		342,935	(613,927)						03.....
JP Morgan Mozaic II USD Index 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			344,941		344,941	(621,833)						03.....
JP Morgan Mozaic II USD Index 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			138,135		138,135	(503,916)						03.....
JP Morgan Mozaic II USD Index 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			62,593		62,593	(190,325)						03.....
JP Morgan Mozaic II USD Index 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			52,420		52,420	(182,144)						03.....
JP Morgan Mozaic II USD Index 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			55,517		55,517	(217,544)						03.....
JP Morgan Mozaic II USD Index 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			60,593		60,593	(224,974)						03.....
JP Morgan Mozaic II USD Index 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			16,623		16,623	(32,547)						03.....
JP Morgan Mozaic II USD Index 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			4,616		4,616	(11,525)						03.....
JP Morgan Mozaic II USD Index 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			7,018		7,018	(11,665)						03.....
JP Morgan Mozaic II USD Index 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			846		846	(4,516)						03.....
JP Morgan Mozaic II USD Index 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			383,527		383,527	(696,065)						03.....
JP Morgan Mozaic II USD Index 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			323,266		323,266	(628,474)						03.....
JP Morgan Mozaic II USD Index 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			259,756		259,756	(486,894)						03.....
JP Morgan Mozaic II USD Index 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			43,397		43,397	(151,651)						03.....
JP Morgan Mozaic II USD Index 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			131,596		131,596	(443,825)						03.....
JP Morgan Mozaic II USD Index 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			4,115		4,115	(7,709)						03.....
JP Morgan Mozaic II USD Index 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			6,010		6,010	(13,620)						03.....
JP Morgan Mozaic II USD Index 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			3,884		3,884	(8,268)						03.....
JP Morgan Mozaic II USD Index 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			6,233		6,233	(10,102)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	05/17/2019....	05/10/2022....	1,284	482,588	375.9.....	15,714			7,825		7,825	(15,494)						03.....
JP Morgan Mozaic II USD Index 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			590,193		590,193	(1,004,316)						03.....
JP Morgan Mozaic USD Index 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			2,517		2,517	(12,706)						03.....
JP Morgan Mozaic USD Index 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			63,418		63,418	(190,306)						03.....
JP Morgan Mozaic USD Index 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			72,090		72,090	(191,231)						03.....
JP Morgan Mozaic USD Index 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			215,631		215,631	(546,342)						03.....
JP Morgan Mozaic USD Index 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			5,878		5,878	(11,121)						03.....
JP Morgan Mozaic USD Index 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			175,537		175,537	(468,308)						03.....
JP Morgan Mozaic USD Index 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			93,413		93,413	(233,719)						03.....
JP Morgan Mozaic USD Index 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			56,027		56,027	(150,763)						03.....
JP Morgan Mozaic USD Index 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			93,104		93,104	(259,731)						03.....
JP Morgan Mozaic USD Index 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			139,326		139,326	(396,771)						03.....
JP Morgan Mozaic USD Index 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			207,639		207,639	(635,061)						03.....
JP Morgan Mozaic USD Index 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			74,741		74,741	(214,208)						03.....
JP Morgan Mozaic II USD Index 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			2,555		2,555	(10,363)						03.....
JP Morgan Mozaic II USD Index 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			9,787		9,787	(19,892)						03.....
JP Morgan Mozaic II USD Index 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			331,170		331,170	(612,207)						03.....
JP Morgan Mozaic II USD Index 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			525,506		525,506	(910,078)						03.....
JP Morgan Mozaic II USD Index 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			222,410		222,410	(411,618)						03.....
JP Morgan Mozaic II USD Index 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			246,896		246,896	(441,703)						03.....
JP Morgan Mozaic II USD Index 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			22,135		22,135	(80,667)						03.....
JP Morgan Mozaic II USD Index 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			58,466		58,466	(224,258)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	05/23/2019....	05/19/2021....	7,194	2,703,132	375.77.....	57,836			23,703		23,703	(92,159)						03.....
JP Morgan Mozaic II USD Index 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			42,490		42,490	(121,877)						03.....
JP Morgan Mozaic II USD Index 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			26,111		26,111	(83,151)						03.....
JP Morgan Mozaic II USD Index 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			89,794		89,794	(317,897)						03.....
JP Morgan Mozaic II USD Index 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			10,243		10,243	(19,342)						03.....
JP Morgan Mozaic II USD Index 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			16,245		16,245	(29,537)						03.....
JP Morgan Mozaic II USD Index 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			1,763		1,763	(6,544)						03.....
JP Morgan Mozaic II USD Index 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			2,808		2,808	(5,183)						03.....
JP Morgan Mozaic II USD Index 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			303,806		303,806	(532,212)						03.....
JP Morgan Mozaic II USD Index 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			275,506		275,506	(516,594)						03.....
JP Morgan Mozaic II USD Index 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			471,627		471,627	(848,489)						03.....
JP Morgan Mozaic II USD Index 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			35,470		35,470	(107,716)						03.....
JP Morgan Mozaic II USD Index 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			37,932		37,932	(123,274)						03.....
JP Morgan Mozaic II USD Index 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			24,126		24,126	(80,024)						03.....
JP Morgan Mozaic II USD Index 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			48,941		48,941	(166,506)						03.....
JP Morgan Mozaic II USD Index 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			17,552		17,552	(50,088)						03.....
JP Morgan Mozaic II USD Index 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			26,117		26,117	(86,832)						03.....
JP Morgan Mozaic II USD Index 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			7,078		7,078	(14,563)						03.....
JP Morgan Mozaic II USD Index 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			15,194		15,194	(23,313)						03.....
NYSE Zebra Edge Index 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			76,300		76,300	10,755						03.....
NYSE Zebra Edge Index 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			110,916		110,916	16,014						03.....
NYSE Zebra Edge Index 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			167,593		167,593	23,933						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/28/2021....	1,020	287,284	281.53.....	8,426		19,583		19,583	2,833						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/27/2022....	21,064	5,972,233	283.53.....	206,286		367,028		367,028	26,051						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/10/2022....	8,747	2,468,468	282.2.....	89,892		174,030		174,030	24,864						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/13/2022....	14,034	3,971,941	283.03.....	139,302		270,521		270,521	28,428						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/09/2022....	5,661	1,597,413	282.18.....	58,192		112,756		112,756	16,126						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/06/2022....	17,739	5,060,433	285.27.....	158,463		309,993		309,993	43,869						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/17/2021....	3,394	963,019	283.73.....	24,541		58,328		58,328	8,292						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/28/2021....	3,854	1,097,128	284.68.....	26,688		63,510		63,510	9,220						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/27/2022....	4,167	1,184,047	284.18.....	39,646		76,782		76,782	11,113						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/13/2022....	11,349	3,225,596	284.23.....	106,787		208,330		208,330	30,179						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/23/2022....	5,676	1,609,872	283.62.....	55,231		106,772		106,772	15,206						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/20/2022....	20,537	5,817,268	283.26.....	202,662		391,822		391,822	55,944						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/06/2022....	14,145	3,958,611	279.86.....	160,382		307,125		307,125	43,002						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/13/2022....	15,567	4,364,236	280.35.....	173,578		333,303		333,303	47,949						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/20/2021....	3,390	957,788	282.55.....	26,270		61,625		61,625	8,580						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/16/2022....	6,039	1,715,012	283.98.....	57,577		112,108		112,108	16,086						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/17/2022....	11,254	3,195,669	283.96.....	107,458		208,834		208,834	29,728						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/30/2019....	05/14/2021....	3,509	981,842	279.83.....	31,370		72,367		72,367	10,263						03.....
JP Morgan Mozaic USD Index 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		230,506		230,506	(607,249)						03.....
JP Morgan Mozaic USD Index 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		90,363		90,363	(255,543)						03.....
JP Morgan Mozaic USD Index 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		36,587		36,587	(99,422)						03.....
JP Morgan Mozaic USD Index 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		92,972		92,972	(267,286)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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			143,817		143,817	(407,751)						03.....
JP Morgan Mozaic USD Index 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			149,848		149,848	(478,567)						03.....
JP Morgan Mozaic USD Index 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			38,261		38,261	(127,988)						03.....
JP Morgan Mozaic USD Index 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			65,353		65,353	(211,447)						03.....
JP Morgan Mozaic USD Index 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			70,604		70,604	(242,322)						03.....
JP Morgan Mozaic II USD Index 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			3,412		3,412	(10,879)						03.....
JP Morgan Mozaic II USD Index 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			32,947		32,947	(97,428)						03.....
JP Morgan Mozaic II USD Index 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			17,569		17,569	(34,741)						03.....
JP Morgan Mozaic II USD Index 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			297,712		297,712	(528,447)						03.....
JP Morgan Mozaic II USD Index 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			230,652		230,652	(404,855)						03.....
JP Morgan Mozaic II USD Index 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			242,859		242,859	(427,548)						03.....
JP Morgan Mozaic II USD Index 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			453,294		453,294	(793,173)						03.....
JP Morgan Mozaic II USD Index 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			2,153		2,153	(10,125)						03.....
JP Morgan Mozaic II USD Index 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			2,341		2,341	(6,227)						03.....
JP Morgan Mozaic II USD Index 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			4,685		4,685	(23,450)						03.....
JP Morgan Mozaic II USD Index 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			2,152		2,152	(7,819)						03.....
JP Morgan Mozaic II USD Index 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			22,022		22,022	(76,630)						03.....
JP Morgan Mozaic II USD Index 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			117,379		117,379	(366,999)						03.....
JP Morgan Mozaic II USD Index 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			21,466		21,466	(75,617)						03.....
JP Morgan Mozaic II USD Index 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			24,182		24,182	(77,585)						03.....
JP Morgan Mozaic II USD Index 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			2,881		2,881	(12,946)						03.....
JP Morgan Mozaic II USD Index 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			16,700		16,700	(69,626)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	06/12/2019....	05/13/2021....	2,284	858,641	375.86.....	31,480			14,002		14,002	(27,581)						03.....
JP Morgan Mozaic II USD Index 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			6,465		6,465	(13,922)						03.....
JP Morgan Mozaic II USD Index 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			3,398		3,398	(7,150)						03.....
JP Morgan Mozaic II USD Index 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			195,119		195,119	(385,251)						03.....
JP Morgan Mozaic II USD Index 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			124,763		124,763	(239,938)						03.....
JP Morgan Mozaic II USD Index 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			155,595		155,595	(299,891)						03.....
JP Morgan Mozaic II USD Index 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			207,859		207,859	(445,846)						03.....
JP Morgan Mozaic II USD Index 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			481,845		481,845	..(1,008,006)						03.....
JP Morgan Mozaic II USD Index 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			9,011		9,011	(21,454)						03.....
JP Morgan Mozaic II USD Index 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			19,681		19,681	(63,325)						03.....
JP Morgan Mozaic II USD Index 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			54,582		54,582	(199,766)						03.....
JP Morgan Mozaic II USD Index 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			29,986		29,986	(102,833)						03.....
JP Morgan Mozaic II USD Index 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			25,683		25,683	(109,972)						03.....
JP Morgan Mozaic II USD Index 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			22,038		22,038	(96,205)						03.....
JP Morgan Mozaic II USD Index 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			37,964		37,964	(165,758)						03.....
JP Morgan Mozaic II USD Index 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			21,943		21,943	(81,726)						03.....
JP Morgan Mozaic USD Index 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			632		632	(5,118)						03.....
JP Morgan Mozaic USD Index 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			79,081		79,081	(299,083)						03.....
JP Morgan Mozaic USD Index 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			67,407		67,407	(260,295)						03.....
JP Morgan Mozaic USD Index 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			131,485		131,485	(454,975)						03.....
JP Morgan Mozaic USD Index 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			58,116		58,116	(215,560)						03.....
JP Morgan Mozaic USD Index 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			41,195		41,195	(155,196)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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			51,446		51,446	(211,664)						03.....
JP Morgan Mozaic USD Index 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			69,575		69,575	(247,535)						03.....
JP Morgan Mozaic USD Index 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			120,188		120,188	(446,899)						03.....
JP Morgan Mozaic USD Index 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			28,463		28,463	(110,747)						03.....
JP Morgan Mozaic USD Index 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			31,342		31,342	(115,373)						03.....
JP Morgan Mozaic II USD Index 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			902		902	(5,261)						03.....
JP Morgan Mozaic II USD Index 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			5,257		5,257	(13,490)						03.....
JP Morgan Mozaic II USD Index 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			5,965		5,965	(10,863)						03.....
JP Morgan Mozaic II USD Index 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			102,444		102,444	(220,102)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/13/2022....	37,677	14,339,657	380.59.....	489,430			182,952		182,952	(403,421)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/14/2022....	29,087	11,084,023	381.07.....	372,599			137,509		137,509	(307,511)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/17/2022....	75,157	28,589,150	380.39.....	985,314			371,125		371,125	(808,628)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/17/2022....	33,802	12,984,639	384.14.....	393,791			133,586		133,586	(328,370)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/11/2021....	14,138	5,342,662	377.89.....	150,430			41,309		41,309	(168,724)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/11/2021....	7,153	2,720,206	380.3.....	68,881			16,817		16,817	(78,630)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/14/2021....	3,003	1,138,413	379.14.....	30,387			7,922		7,922	(34,365)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/15/2021....	10,032	3,807,197	379.5.....	100,121			25,704		25,704	(113,403)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/16/2021....	8,986	3,405,989	379.04.....	91,566			24,068		24,068	(103,176)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/17/2021....	9,261	3,521,399	380.24.....	89,832			22,331		22,331	(102,004)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/19/2019....	06/18/2021....	4,586	1,754,837	382.65.....	40,265			8,865		8,865	(46,240)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/19/2019....	05/13/2022....	780	292,110	374.38.....	12,086			5,192		5,192	(9,744)						03.....
JP Morgan Mozaic II USD Index 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			3,026		3,026	(8,109)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	06/26/2019....	06/23/2021....	14,376	5,512,132	383.43.....	143,183			26,278		26,278	(140,741)						03.....
JP Morgan Mozaic II USD Index 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			14,697		14,697	(87,017)						03.....
JP Morgan Mozaic II USD Index 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			9,990		9,990	(61,274)						03.....
JP Morgan Mozaic II USD Index 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			1,953		1,953	(4,399)						03.....
JP Morgan Mozaic II USD Index 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			4,012		4,012	(8,889)						03.....
JP Morgan Mozaic II USD Index 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			1,088		1,088	(4,379)						03.....
JP Morgan Mozaic II USD Index 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			141,609		141,609	(357,798)						03.....
JP Morgan Mozaic II USD Index 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			111,480		111,480	(292,097)						03.....
JP Morgan Mozaic II USD Index 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			108,943		108,943	(267,545)						03.....
JP Morgan Mozaic II USD Index 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			135,871		135,871	(359,307)						03.....
JP Morgan Mozaic II USD Index 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			1,524		1,524	(7,025)						03.....
JP Morgan Mozaic II USD Index 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			95,729		95,729	(244,020)						03.....
JP Morgan Mozaic II USD Index 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			1,131		1,131	(5,373)						03.....
JP Morgan Mozaic II USD Index 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			14,726		14,726	(50,947)						03.....
JP Morgan Mozaic II USD Index 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			1,048		1,048	(5,935)						03.....
JP Morgan Mozaic II USD Index 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			55,131		55,131	(236,005)						03.....
JP Morgan Mozaic II USD Index 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			13,749		13,749	(83,338)						03.....
JP Morgan Mozaic II USD Index 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			15,346		15,346	(78,840)						03.....
JP Morgan Mozaic II USD Index 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			17,660		17,660	(101,500)						03.....
NYSE Zebra Edge Index 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			279,911		279,911	41,474						03.....
NYSE Zebra Edge Index 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			225,446		225,446	32,519						03.....
NYSE Zebra Edge Index 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			69,030		69,030	10,174						03.....

QE06.87

SCHEDULE DB - PART A - SECTION 1

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

QE06.88

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/26/2019....	06/10/2022....	9,012	2,615,120	290.19.....	100,306			127,646		127,646	18,137						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/26/2019....	06/10/2022....	12,044	3,517,263	292.04.....	123,946			156,321		156,321	22,097						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/26/2019....	06/11/2021....	4,273	1,244,706	291.31.....	34,421			48,928		48,928	6,683						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/26/2019....	06/03/2022....	4,696	1,345,846	286.61.....	60,290			78,026		78,026	11,223						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/26/2019....	06/21/2022....	8,580	2,514,750	293.09.....	84,989			106,490		106,490	15,546						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/26/2019....	06/04/2021....	6,527	1,858,955	284.82.....	72,978			106,954		106,954	15,633						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/26/2019....	06/07/2022....	8,683	2,536,928	292.16.....	88,736			111,974		111,974	15,647						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/26/2019....	06/24/2022....	8,826	2,633,997	298.43.....	69,031			84,336		84,336	12,186						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/26/2019....	06/24/2021....	3,227	951,226	294.73.....	21,806			30,074		30,074	3,985						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/26/2019....	06/20/2022....	11,040	3,241,716	293.63.....	106,755			133,320		133,320	19,290						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/26/2019....	06/03/2022....	19,430	5,572,738	286.81.....	247,475			320,076		320,076	46,039						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/26/2019....	06/13/2022....	5,881	1,736,262	295.24.....	52,721			65,177		65,177	9,121						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/26/2019....	06/24/2022....	4,847	1,439,288	296.96.....	40,539			50,039		50,039	7,284						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/26/2019....	06/06/2022....	5,544	1,615,061	291.33.....	58,665			74,548		74,548	10,771						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/26/2019....	06/17/2021....	3,474	1,013,388	291.74.....	27,496			38,959		38,959	5,422						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/26/2019....	05/31/2022....	5,326	1,515,340	284.51.....	74,189			96,671		96,671	13,824						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/26/2019....	05/28/2021....	5,874	1,677,678	285.62.....	62,827			92,249		92,249	13,371						03.....
JP Morgan Mozaic II USD Index 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			1,174		1,174	(4,840)						03.....
JP Morgan Mozaic II USD Index 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			2,741		2,741	(6,068)						03.....
JP Morgan Mozaic II USD Index 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			2,435		2,435	(5,934)						03.....
JP Morgan Mozaic II USD Index 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			1,256		1,256	(3,476)						03.....
JP Morgan Mozaic II USD Index 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			130,892		130,892	(319,794)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	07/02/2019....	06/27/2022....	35,662	13,756,551	385.75.....	496,413			129,656		129,656	(330,743)						03.....
JP Morgan Mozaic II USD Index 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			87,206		87,206	(227,313)						03.....
JP Morgan Mozaic II USD Index 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			230,456		230,456	(591,215)						03.....
JP Morgan Mozaic II USD Index 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			1,519		1,519	(6,242)						03.....
JP Morgan Mozaic II USD Index 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			30,306		30,306	(153,946)						03.....
JP Morgan Mozaic II USD Index 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			17,094		17,094	(103,281)						03.....
JP Morgan Mozaic II USD Index 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			4,316		4,316	(25,998)						03.....
JP Morgan Mozaic II USD Index 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			13,625		13,625	(71,456)						03.....
JP Morgan Mozaic II USD Index 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			16,201		16,201	(89,908)						03.....
JP Morgan Mozaic II USD Index 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			10,927		10,927	(75,121)						03.....
JP Morgan Mozaic II USD Index 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			1,157		1,157	(2,398)						03.....
JP Morgan Mozaic USD Index 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			595		595	(7,986)						03.....
JP Morgan Mozaic USD Index 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			39,973		39,973	(174,371)						03.....
JP Morgan Mozaic USD Index 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			42,347		42,347	(204,731)						03.....
JP Morgan Mozaic USD Index 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			20,132		20,132	(94,207)						03.....
JP Morgan Mozaic USD Index 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			26,659		26,659	(115,204)						03.....
JP Morgan Mozaic USD Index 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			235		235	(3,584)						03.....
JP Morgan Mozaic USD Index 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			275		275	(3,802)						03.....
JP Morgan Mozaic USD Index 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			86,448		86,448	(400,823)						03.....
JP Morgan Mozaic USD Index 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			29,284		29,284	(126,221)						03.....
JP Morgan Mozaic USD Index 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			34,066		34,066	(141,896)						03.....
JP Morgan Mozaic USD Index 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			39,095		39,095	(171,138)						03.....

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

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JP Morgan Mozaic USD Index Call 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			36,171		36,171	(163,996)						03.....
JP Morgan Mozaic USD Index 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			82,074		82,074	(348,974)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/01/2020....	2,372		274.99.....	10,816						(12,625)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/01/2020....			285.61.....	(0)												03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/02/2020....	6,988		275.7.....	35,571						(41,673)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/02/2020....			290.73.....	(0)												03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/02/2020....	7,255		274.74.....	38,232						(45,684)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/02/2020....			288.83.....	(0)												03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/06/2020....	6,728		274.86.....	36,935						(44,086)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/06/2020....			290.72.....	(0)												03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/07/2020....	7,825		274.73.....	42,725						(50,978)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/07/2020....			289.92.....	(0)												03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/08/2020....	784		274.99.....	3,526						(4,077)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/08/2020....			285.24.....	(0)												03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/09/2020....	692		274.72.....	3,895						(4,656)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/09/2020....			291.2.....	(0)												03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/02/2020....	14,565		381.28.....	124,238						(135,967)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/02/2020....			417.2.....	(0)												03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/06/2020....	5,655		381.35.....	47,561						(52,429)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/06/2020....			414.8.....	(0)												03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/07/2020....	723		381.29.....	5,499						(6,168)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/07/2020....			403.76.....	(0)												03.....

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JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/08/2020....	6,578		381.23.....	56,896						(62,246)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/08/2020....			418.82.....	(0)												03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/09/2020....	12,464		380.98.....	109,061						(120,006)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/09/2020....			417.94.....	(0)												03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/01/2020....	7,390		379.41.....	69,174						(78,277)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/01/2020....			414.98.....	(0)												03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/02/2020....	17,089		381.76.....	142,693						(154,518)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/02/2020....			418.98.....	(0)												03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/02/2020....	11,618		383.04.....	89,925						(95,227)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/02/2020....			418.15.....	(0)												03.....
JP Morgan Mozaic II USD Index 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			2,981		2,981	(14,222)						03.....
JP Morgan Mozaic II USD Index 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			8,651		8,651	(55,841)						03.....
JP Morgan Mozaic II USD Index 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			15,537		15,537	(88,366)						03.....
JP Morgan Mozaic II USD Index 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			12,341		12,341	(28,783)						03.....
JP Morgan Mozaic II USD Index 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			16,188		16,188	(31,372)						03.....
JP Morgan Mozaic II USD Index 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			717		717	(2,122)						03.....
JP Morgan Mozaic II USD Index 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			109,836		109,836	(302,860)						03.....
JP Morgan Mozaic II USD Index 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			54,363		54,363	(162,540)						03.....
JP Morgan Mozaic II USD Index 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			103,279		103,279	(279,700)						03.....
JP Morgan Mozaic II USD Index 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			113,930		113,930	(316,729)						03.....
JP Morgan Mozaic II USD Index 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			237,205		237,205	(635,879)						03.....
JP Morgan Mozaic II USD Index 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			707		707	(3,569)						03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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JP Morgan Mozaic II USD Index 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			537		537	(3,568)						03.....
JP Morgan Mozaic II USD Index 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			14,338		14,338	(91,118)						03.....
JP Morgan Mozaic II USD Index 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			9,818		9,818	(72,895)						03.....
JP Morgan Mozaic II USD Index 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			11,942		11,942	(70,111)						03.....
JP Morgan Mozaic II USD Index 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			6,950		6,950	(42,676)						03.....
JP Morgan Mozaic II USD Index 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			7,126		7,126	(39,244)						03.....
JP Morgan Mozaic II USD Index 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			5,033		5,033	(34,755)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/11/2019....	06/24/2022....	10,106	2,947,598	291.68.....	122,293			135,400		135,400	19,843						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/11/2019....	07/09/2021....	3,611	1,073,549	297.27.....	25,827			28,728		28,728	3,425						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/11/2019....	07/08/2022....	9,346	2,791,835	298.73.....	84,747			88,057		88,057	12,832						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/11/2019....	07/09/2021....	404	120,160	297.64.....	2,829			3,130		3,130	368						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/11/2019....	07/02/2021....	4,964	1,478,599	297.88.....	34,060			37,595		37,595	4,760						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/11/2019....	06/28/2022....	5,810	1,715,671	295.28.....	60,731			65,094		65,094	9,324						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/11/2019....	07/01/2022....	11,091	3,263,392	294.24.....	121,315			130,696		130,696	18,567						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/11/2019....	06/27/2022....	5,886	1,725,498	293.14.....	67,228			73,296		73,296	10,426						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/11/2019....	07/08/2022....	16,728	4,959,793	296.5.....	167,060			177,148		177,148	26,121						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/11/2019....	07/05/2022....	7,069	2,100,411	297.15.....	68,519			72,132		72,132	10,466						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/11/2019....	07/01/2022....	12,205	3,635,399	297.87.....	114,365			119,603		119,603	16,885						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/11/2019....	07/01/2022....	6,157	1,802,966	292.81.....	71,444			77,782		77,782	11,088						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/11/2019....	07/01/2021....	4,282	1,244,513	290.66.....	43,023			51,616		51,616	7,280						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	3,014.3.....	1,693,157			1,904,166		1,904,166	(560,501)						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	3,014.3.....	1,715,892			1,864,278		1,864,278	(566,997)						03.....

QE06.92

SCHEDULE DB - PART A - SECTION 1

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

QE06.93

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	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)
JP Morgan Mozaic USD Index 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			911		911	(13,786)						03.....
JP Morgan Mozaic USD Index 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			385		385	(4,821)						03.....
JP Morgan Mozaic USD Index 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			52,361		52,361	(247,343)						03.....
JP Morgan Mozaic USD Index 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			18,242		18,242	(87,582)						03.....
JP Morgan Mozaic USD Index 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			26,855		26,855	(116,004)						03.....
JP Morgan Mozaic USD Index 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			46,215		46,215	(195,648)						03.....
JP Morgan Mozaic USD Index 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			46,278		46,278	(223,554)						03.....
JP Morgan Mozaic USD Index 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			45,851		45,851	(202,006)						03.....
JP Morgan Mozaic USD Index 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			40,039		40,039	(177,708)						03.....
JP Morgan Mozaic USD Index 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			35,991		35,991	(152,168)						03.....
JP Morgan Mozaic USD Index 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			44,483		44,483	(188,827)						03.....
JP Morgan Mozaic USD Index 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			1,742		1,742	(23,606)						03.....
JP Morgan Mozaic USD Index 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			858		858	(12,393)						03.....
JP Morgan Mozaic USD Index 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			604		604	(8,646)						03.....
JP Morgan Mozaic USD Index 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			257		257	(4,606)						03.....
JP Morgan Mozaic USD Index 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			162		162	(3,221)						03.....
JP Morgan Mozaic USD Index 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			1,281		1,281	(17,894)						03.....
JP Morgan Mozaic USD Index 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			452		452	(6,610)						03.....
JP Morgan Mozaic USD Index 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			240		240	(3,304)						03.....
JP Morgan Mozaic II USD Index 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			1,423		1,423	(6,007)						03.....
JP Morgan Mozaic II USD Index 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			2,239		2,239	(8,071)						03.....
JP Morgan Mozaic II USD Index 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			79,313		79,313	(212,466)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	07/17/2019....	07/12/2022....	32,692	12,688,248	388.12.....	418,125			105,078		105,078	(282,573)						03.....
JP Morgan Mozaic II USD Index 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			176,142		176,142	(472,483)						03.....
JP Morgan Mozaic II USD Index 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			83,514		83,514	(236,127)						03.....
JP Morgan Mozaic II USD Index 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			1,538		1,538	(9,629)						03.....
JP Morgan Mozaic II USD Index 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			18,662		18,662	(101,585)						03.....
JP Morgan Mozaic II USD Index 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			19,175		19,175	(116,744)						03.....
JP Morgan Mozaic II USD Index 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			11,790		11,790	(75,040)						03.....
JP Morgan Mozaic II USD Index 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			6,534		6,534	(41,725)						03.....
JP Morgan Mozaic II USD Index 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			4,420		4,420	(30,403)						03.....
JP Morgan Mozaic II USD Index 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			3,918		3,918	(27,225)						03.....
JP Morgan Mozaic II USD Index 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			6,751		6,751	(16,628)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	12/29/2021....	19,386	5,235,060	270.05.....	484,153			584,994		584,994	66,247						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	09/01/2021....	18,040	5,245,392	290.76.....	191,198			208,937		208,937	18,133						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	02/08/2022....	18,903	5,200,766	275.13.....	404,484			482,999		482,999	65,546						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	02/23/2022....	18,252	5,055,173	276.97.....	368,462			436,736		436,736	59,662						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	09/24/2021....	20,988	6,214,981	296.12.....	173,872			158,455		158,455	(8,560)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	11/10/2021....	18,790	5,171,574	275.23.....	390,307			474,144		474,144	63,764						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	11/18/2021....	20,058	5,525,690	275.49.....	413,730			503,473		503,473	69,061						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	03/22/2022....	18,351	5,161,549	281.27.....	321,023			374,296		374,296	51,371						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	07/12/2022....	20,242	6,004,861	296.66.....	203,633			180,647		180,647	(674)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	12/01/2021....	24,827	6,891,117	277.57.....	477,464			577,917		577,917	67,184						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	09/21/2021....	26,411	7,752,632	293.54.....	248,363			243,832		243,832	(172)						03.....

QE06.94

SCHEDULE DB - PART A - SECTION 1

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

QE06.95

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	09/30/2021....	24,249	7,084,240	292.14.....	245,741			238,383		238,383	(4,584)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	12/10/2021....	19,205	5,305,195	276.24.....	388,452			470,223		470,223	67,095						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	10/20/2021....	20,050	5,481,149	273.38.....	441,267			539,359		539,359	72,470						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	09/16/2021....	20,599	6,074,736	294.91.....	180,192			158,123		158,123	(16,740)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	01/07/2022....	19,586	5,318,053	271.52.....	467,851			563,425		563,425	60,243						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	12/17/2021....	21,580	5,947,998	275.62.....	447,028			540,314		540,314	75,990						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	07/18/2022....	9,486	2,820,214	297.31.....	93,173			96,724		96,724	13,922						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	11/16/2021....	31,384	8,667,997	276.19.....	631,137			766,286		766,286	94,940						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	10/15/2021....	18,952	5,271,454	278.15.....	350,894			428,279		428,279	60,567						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	11/23/2021....	19,896	5,486,469	275.76.....	407,134			494,077		494,077	68,141						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	08/27/2021....	19,841	5,765,066	290.57.....	211,435			211,276		211,276	(1,654)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	10/22/2021....	21,359	5,868,498	274.75.....	448,522			548,525		548,525	63,295						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	10/06/2021....	25,218	7,304,272	289.64.....	288,457			300,404		300,404	12,263						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	04/08/2022....	18,571	5,289,143	284.8.....	286,849			329,123		329,123	45,902						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	05/31/2022....	15,017	4,283,797	285.27.....	233,079			264,073		264,073	37,793						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	11/05/2021....	26,932	7,395,797	274.61.....	570,669			695,061		695,061	76,561						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	06/28/2022....	18,324	5,399,152	294.65.....	198,951			211,931		211,931	30,437						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	01/21/2022....	19,352	5,323,381	275.08.....	412,677			494,448		494,448	67,467						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	07/15/2022....	18,520	5,516,501	297.86.....	177,308			183,511		183,511	26,258						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	10/28/2021....	17,631	4,772,196	270.67.....	425,667			520,257		520,257	56,976						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	05/02/2022....	16,188	4,627,228	285.85.....	242,740			275,887		275,887	39,988						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/19/2019....	07/16/2021....	1,503	443,146	294.79.....	12,522			14,234		14,234	1,881						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 Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/18/2019....	11/13/2020....	16,909	4,670,754	276.23.....	286,746			400,867		400,867	57,855						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/18/2019....	07/30/2021....	25,921	7,378,367	284.65.....	344,769			434,822		434,822	62,216						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/18/2019....	10/14/2020....	2,582	751,187	290.93.....	19,131			25,551		25,551	2,959						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/18/2019....	08/10/2020....	10,735	3,075,357	286.48.....	98,033			145,330		145,330	22,340						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/18/2019....	12/15/2020....	7,872	2,177,362	276.58.....	133,338			184,375		184,375	26,662						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/18/2019....	07/16/2021....	7,142	2,106,132	294.9.....	56,860			67,122		67,122	8,844						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/18/2019....	03/22/2021....	9,600	2,683,669	279.55.....	149,300			198,876		198,876	28,815						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/18/2019....	06/23/2021....	5,492	1,545,263	281.36.....	82,703			106,774		106,774	15,588						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/18/2019....	07/15/2020....	5,939	1,668,972	281.02.....	73,611			112,658		112,658	18,548						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/18/2019....	06/18/2021....	7,248	2,098,540	289.54.....	74,358			92,485		92,485	12,991						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/18/2019....	05/21/2021....	16,133	4,561,889	282.77.....	224,314			290,467		290,467	40,734						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/18/2019....	09/16/2020....	6,147	1,817,503	295.69.....	31,244			37,048		37,048	957						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/18/2019....	01/04/2021....	808	227,082	280.92.....	11,315			15,532		15,532	2,187						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/18/2019....	10/23/2020....	2,101	571,621	272.04.....	42,342			58,564		58,564	7,857						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/18/2019....	01/15/2021....	10,427	2,804,675	268.99.....	242,315			322,332		322,332	40,979						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/18/2019....	02/22/2021....	3,359	945,268	281.39.....	47,322			63,524		63,524	9,123						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/18/2019....	07/20/2020....	935	242,431	259.39.....	29,088			37,938		37,938	3,810						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/18/2019....	04/01/2021....	2,201	613,268	278.6.....	35,853			47,662		47,662	6,847						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/18/2019....	05/03/2021....	1,777	498,624	280.64.....	26,901			35,244		35,244	5,015						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/18/2019....	04/23/2021....	13,036	3,719,783	285.35.....	157,849			204,679		204,679	29,109						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/18/2019....	09/04/2020....	949	245,540	258.67.....	30,346			39,194		39,194	3,948						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	07/18/2019....	08/17/2021....	19,830	5,689,905	286.93.....	240,488			264,811		264,811	8,625						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	07/23/2019....	07/17/2020....	13,079	4,974,245	380.33.....	120,586			4		4	(132,404)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/17/2020....			416.51.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			0		0	(3,628)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/09/2020....			410.07.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			0		0	(114,372)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/10/2020....			418.35.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			0		0	(247,770)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/23/2019....	07/10/2020....			416.85.....	(0)												03.....
JP Morgan Mozaic USD Index 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			235		235	(2,820)						03.....
JP Morgan Mozaic USD Index 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			46,214		46,214	(198,204)						03.....
JP Morgan Mozaic USD Index 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			1,249		1,249	(15,189)						03.....
JP Morgan Mozaic USD Index 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			453		453	(4,507)						03.....
JP Morgan Mozaic USD Index 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			1,029		1,029	(12,659)						03.....
JP Morgan Mozaic USD Index 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			713		713	(9,548)						03.....
JP Morgan Mozaic USD Index 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			104,963		104,963	(446,056)						03.....
JP Morgan Mozaic USD Index 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			27,106		27,106	(116,766)						03.....
JP Morgan Mozaic USD Index 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			23,647		23,647	(110,277)						03.....
JP Morgan Mozaic USD Index 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			42,529		42,529	(192,692)						03.....
JP Morgan Mozaic II USD Index 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			2,596		2,596	(12,470)						03.....
JP Morgan Mozaic II USD Index 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			2,844		2,844	(18,239)						03.....
JP Morgan Mozaic II USD Index 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			75,327		75,327	(214,339)						03.....
JP Morgan Mozaic II USD Index 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			96,654		96,654	(261,214)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	07/24/2019....	07/19/2022....	30,661	11,854,665	386.64.....	428,330			109,179		109,179	(277,241)						03.....
JP Morgan Mozaic II USD Index 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			179,290		179,290	(484,403)						03.....
JP Morgan Mozaic II USD Index 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			89,252		89,252	(238,425)						03.....
JP Morgan Mozaic II USD Index 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			1,246		1,246	(7,158)						03.....
JP Morgan Mozaic II USD Index 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			464		464	(3,182)						03.....
JP Morgan Mozaic II USD Index 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			14,559		14,559	(89,105)						03.....
JP Morgan Mozaic II USD Index 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			12,572		12,572	(68,267)						03.....
JP Morgan Mozaic II USD Index 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			14,005		14,005	(91,813)						03.....
JP Morgan Mozaic II USD Index 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			6,235		6,235	(42,267)						03.....
JP Morgan Mozaic II USD Index 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			15,201		15,201	(73,932)						03.....
JP Morgan Mozaic II USD Index 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			3,952		3,952	(26,961)						03.....
JP Morgan Mozaic USD Index 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			753		753	(11,645)						03.....
JP Morgan Mozaic USD Index 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			6,956		6,956	(66,223)						03.....
JP Morgan Mozaic USD Index 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			5,613		5,613	(61,713)						03.....
JP Morgan Mozaic USD Index 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			512		512	(7,025)						03.....
JP Morgan Mozaic USD Index 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			93,824		93,824	(416,685)						03.....
JP Morgan Mozaic USD Index 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			20,049		20,049	(101,457)						03.....
JP Morgan Mozaic USD Index 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			34,149		34,149	(158,204)						03.....
JP Morgan Mozaic USD Index 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			43,681		43,681	(184,001)						03.....
JP Morgan Mozaic USD Index 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			31,556		31,556	(164,822)						03.....
JP Morgan Mozaic II USD Index 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			603		603	(3,161)						03.....
JP Morgan Mozaic II USD Index 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			4,462		4,462	(31,979)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	07/30/2019....	07/27/2021....	7,207	2,809,834	389.9.....	65,580			8,029		8,029	(54,300)						03.....
JP Morgan Mozaic II USD Index 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			8,079		8,079	(40,661)						03.....
JP Morgan Mozaic II USD Index 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			4,329		4,329	(29,284)						03.....
JP Morgan Mozaic II USD Index 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			1,582		1,582	(5,040)						03.....
JP Morgan Mozaic II USD Index 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			57,570		57,570	(171,695)						03.....
JP Morgan Mozaic II USD Index 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			83,487		83,487	(240,250)						03.....
JP Morgan Mozaic II USD Index 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			124,199		124,199	(342,227)						03.....
JP Morgan Mozaic II USD Index 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			171,953		171,953	(485,339)						03.....
JP Morgan Mozaic II USD Index 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			694		694	(4,713)						03.....
JP Morgan Mozaic II USD Index 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			628		628	(2,904)						03.....
JP Morgan Mozaic II USD Index 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			473		473	(3,137)						03.....
JP Morgan Mozaic II USD Index 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			866		866	(5,646)						03.....
JP Morgan Mozaic II USD Index 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			707		707	(3,691)						03.....
JP Morgan Mozaic II USD Index 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			325		325	(2,705)						03.....
JP Morgan Mozaic II USD Index 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			22,196		22,196	(148,824)						03.....
JP Morgan Mozaic II USD Index 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			12,116		12,116	(69,142)						03.....
Morgan Stanley 3D Index Call 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			22		22	(28,217)						03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653..	08/02/2019....	07/09/2020....				(0)												03.....
Morgan Stanley 3D Index Call 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			94		94	(28,344)						03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653..	08/02/2019....	07/17/2020....				(0)												03.....
Morgan Stanley 3D Index Call 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			284		284	(26,972)						03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653..	08/02/2019....	07/31/2020....				(0)												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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	08/02/2019....	07/28/2020....	1,291	493,805	382.4.....	8,600			2		2	(10,881)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/02/2019....	07/28/2020....	1,291		408.55.....	0						(0)						03.....
JP Morgan Mozaic II USD Index Call 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			15		15	(92,675)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/02/2019....	07/29/2020....	10,772		420.41.....	0						(0)						03.....
JP Morgan Mozaic II USD Index Call 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			32		32	(148,019)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/02/2019....	07/30/2020....	17,015		419.98.....	0						(0)						03.....
JP Morgan Mozaic II USD Index Call 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			76		76	(217,151)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/02/2019....	07/31/2020....	24,012		419.21.....	0						(0)						03.....
JP Morgan Mozaic II USD Index Call 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			172		172	(255,143)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/02/2019....	07/31/2020....	25,937		418.34.....	0						(0)						03.....
JP Morgan Mozaic II USD Index Call 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			8		8	(145,228)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/02/2019....	07/23/2020....	16,259		419.35.....	0						(0)						03.....
JP Morgan Mozaic II USD Index Call 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			41		41	(533,957)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/02/2019....	07/24/2020....	59,435		418.81.....	0						(0)						03.....
JP Morgan Mozaic II USD Index Call 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			12		12	(83,126)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/02/2019....	07/27/2020....	9,336		418.69.....	0						(0)						03.....
JP Morgan Mozaic II USD Index 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			590		590	(3,330)						03.....
JP Morgan Mozaic II USD Index 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			60,557		60,557	(175,430)						03.....
JP Morgan Mozaic II USD Index 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			94,852		94,852	(257,125)						03.....
JP Morgan Mozaic II USD Index 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			77,166		77,166	(202,177)						03.....
JP Morgan Mozaic II USD Index 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			112,060		112,060	(280,353)						03.....
JP Morgan Mozaic II USD Index 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			142,848		142,848	(327,301)						03.....

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

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JP Morgan Mozaic II USD Index Call 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			344		344	(2,400)						03.....
JP Morgan Mozaic II USD Index 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			24,072		24,072	(146,038)						03.....
JP Morgan Mozaic II USD Index 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			19,055		19,055	(104,902)						03.....
JP Morgan Mozaic II USD Index 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			8,282		8,282	(40,450)						03.....
JP Morgan Mozaic II USD Index 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			6,342		6,342	(34,414)						03.....
JP Morgan Mozaic II USD Index 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			13,315		13,315	(65,931)						03.....
JP Morgan Mozaic II USD Index 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			10,629		10,629	(22,445)						03.....
JP Morgan Mozaic II USD Index 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			2,452		2,452	(7,503)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	08/06/2019....	07/29/2022....	6,214	1,833,310	295.01.....	60,041			71,704		71,704	10,521						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	08/06/2019....	07/29/2021....	3,342	994,139	297.47.....	20,634			26,649		26,649	3,153						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	08/06/2019....	07/29/2022....	11,043	3,279,114	296.94.....	97,994			115,624		115,624	16,768						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	08/06/2019....	08/02/2022....	14,031	4,177,641	297.74.....	120,483			141,031		141,031	21,047						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	08/06/2019....	07/12/2022....	4,147	1,251,199	301.73.....	29,103			33,267		33,267	4,861						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	08/06/2019....	07/18/2022....	3,539	1,063,141	300.43.....	26,545			30,583		30,583	4,322						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	08/06/2019....	07/01/2022....	4,053	1,190,070	293.64.....	40,790			49,197		49,197	6,999						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	08/06/2019....	07/26/2022....	9,253	2,744,972	296.67.....	82,920			97,978		97,978	13,992						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	08/06/2019....	07/29/2022....	3,329	985,542	296.01.....	30,789			36,542		36,542	5,327						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	08/06/2019....	07/21/2022....	3,548	1,072,856	302.35.....	24,368			27,683		27,683	3,868						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	08/06/2019....	08/05/2021....	2,880	859,405	298.42.....	16,966			21,650		21,650	2,550						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	08/06/2019....	07/22/2022....	18,517	5,469,473	295.37.....	175,273			209,285		209,285	30,501						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	08/06/2019....	08/05/2022....	9,836	2,902,702	295.11.....	95,068			113,509		113,509	17,146						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	08/06/2019....	07/22/2022....	7,921	2,345,058	296.07.....	72,692			86,425		86,425	12,552						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

QE06.105

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	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)
JP Morgan Mozaic USD Index Call 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			0		0	(66,413)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/08/2019....	07/31/2020....			295.....	(0)												03.....
JP Morgan Mozaic USD Index Call 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			1		1	(42,695)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/08/2019....	07/31/2020....			289.21.....	(0)												03.....
JP Morgan Mozaic USD Index Call 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			3		3	(62,007)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/08/2019....	07/31/2020....			290.71.....	(0)												03.....
JP Morgan Mozaic USD Index 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			3,557		3,557	(49,734)						03.....
JP Morgan Mozaic USD Index 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			56,904		56,904	(219,812)						03.....
JP Morgan Mozaic USD Index 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			94,537		94,537	(439,858)						03.....
JP Morgan Mozaic USD Index 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			7,175		7,175	(61,590)						03.....
JP Morgan Mozaic USD Index 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			586		586	(4,834)						03.....
JP Morgan Mozaic USD Index 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			338		338	(3,516)						03.....
JP Morgan Mozaic USD Index 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			1,502		1,502	(13,307)						03.....
JP Morgan Mozaic USD Index 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			86,185		86,185	(394,349)						03.....
JP Morgan Mozaic USD Index 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			29,869		29,869	(141,374)						03.....
JP Morgan Mozaic USD Index 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			51,938		51,938	(225,426)						03.....
JP Morgan Mozaic USD Index 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			45,305		45,305	(197,763)						03.....
JP Morgan Mozaic II USD Index 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			9,082		9,082	(52,316)						03.....
JP Morgan Mozaic II USD Index 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			25,942		25,942	(138,925)						03.....
JP Morgan Mozaic II USD Index 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			904		904	(2,624)						03.....
JP Morgan Mozaic II USD Index 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			2,331		2,331	(5,827)						03.....
JP Morgan Mozaic II USD Index 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			3,092		3,092	(7,038)						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)
JP Morgan Mozaic II USD Index 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			195,325		195,325	(471,860)						03.....
JP Morgan Mozaic II USD Index 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			88,003		88,003	(234,559)						03.....
JP Morgan Mozaic II USD Index 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			54,142		54,142	(138,788)						03.....
JP Morgan Mozaic USD Index 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			2,196		2,196	(27,084)						03.....
JP Morgan Mozaic USD Index 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			650		650	(8,271)						03.....
JP Morgan Mozaic USD Index 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			1,998		1,998	(21,030)						03.....
JP Morgan Mozaic USD Index 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			1,405		1,405	(18,189)						03.....
JP Morgan Mozaic USD Index 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			1,205		1,205	(10,340)						03.....
JP Morgan Mozaic USD Index 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			44,489		44,489	(194,992)						03.....
JP Morgan Mozaic USD Index 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			32,997		32,997	(143,292)						03.....
JP Morgan Mozaic USD Index 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			31,942		31,942	(148,287)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/12/2022....	28,470	8,077,432	283.72.....	222,349			35,095		35,095	(173,655)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/15/2019....	06/29/2021....	240	91,682	382.39.....	2,546			494		494	(2,443)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/15/2019....	07/19/2022....	187	75,831	404.71.....	1,285			196		196	(890)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/15/2019....	07/26/2022....	547	214,782	393.....	5,656			1,318		1,318	(4,044)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/05/2022....	436	165,189	379.04.....	7,008			2,462		2,462	(4,832)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/08/2022....	416	162,177	390.13.....	4,764			1,232		1,232	(3,385)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/09/2022....	54,172	21,045,432	388.49.....	654,402			177,969		177,969	(464,046)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/12/2022....	106,335	41,239,006	387.82.....	1,315,369			365,578		365,578	(929,543)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/15/2019....	07/20/2021....	1,500	584,456	389.65.....	11,895			1,661		1,661	(11,397)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/15/2019....	07/29/2021....	1,509	591,696	392.21.....	10,787			1,342		1,342	(10,233)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/09/2021....	8,674	3,361,438	387.52.....	76,940			12,836		12,836	(72,706)						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/10/2021....	8,689	3,359,090	386.6.....	80,198			14,062		14,062	(75,629)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/11/2021....	3,065	1,176,738	383.9.....	31,664			6,354		6,354	(29,625)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/12/2021....	5,177	1,993,792	385.16.....	50,885			9,621		9,621	(47,700)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/13/2021....	7,592	2,965,517	390.6.....	59,295			8,493		8,493	(55,832)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/15/2019....	08/13/2021....	10,014	3,876,127	387.06.....	91,030			15,701		15,701	(85,611)						03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Goldman Sachs & Co KD3XUN7C6T14HNAYLU02...	08/16/2019....	08/14/2020....	#####	50,516,745	2,847.6.....	2,838,081			6,002,745		6,002,745	636,574						03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868...	08/16/2019....	08/14/2020....	#####	51,452,523	2,847.6.....	2,741,905			6,254,300		6,254,300	641,160						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/07/2020....	4,244	1,165,998	274.75.....	25,124			4		4	(28,641)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/07/2020....			291.1.....	(0)												03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/07/2020....	4,713	1,294,510	274.64.....	27,291			4		4	(31,125)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/07/2020....			289.86.....	(0)												03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/10/2020....	6,828	1,876,244	274.79.....	38,236			9		9	(43,266)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/10/2020....			289.05.....	(0)												03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/11/2020....	3,318	911,587	274.72.....	18,881			5		5	(21,420)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/11/2020....			289.38.....	(0)												03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/12/2020....	1,115	306,601	274.86.....	5,455			2		2	(6,009)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/12/2020....			285.63.....	(0)												03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/14/2020....	17,100	4,695,155	274.57.....	100,206			45		45	(113,775)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/14/2020....			289.84.....	(0)												03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/17/2020....	9,320	2,563,946	275.1.....	53,963			24		24	(60,895)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/17/2020....			291.15.....	(0)												03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/18/2020....	7,909	2,175,318	275.06.....	46,028			23		23	(51,925)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/18/2020....	.....	.....	291.17.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/12/2020....	12,065	4,577,702	379.43.....	111,960	.....	.....	.....628	.....	.....628	(131,822)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/12/2020....	.....	.....	416.43.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/13/2020....	17,709	6,739,785	380.59.....	155,129	.....	.....	.....613	.....	.....613	(180,547)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/13/2020....	.....	.....	417.9.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/14/2020....	18,771	7,109,971	378.77.....	178,702	.....	.....	.....1,461	.....	.....1,461	(211,312)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/14/2020....	.....	.....	413.44.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/14/2020....	36,498	13,860,876	379.77.....	333,592	.....	.....	.....1,914	.....	.....1,914	(390,673)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/14/2020....	.....	.....	416.46.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/17/2020....	5,793	2,201,731	380.04.....	51,793	.....	.....	.....336	.....	.....336	(60,628)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/17/2020....	.....	.....	414.67.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....10	.....	.....10	(1,429)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/18/2020....	.....	.....	402.15.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....1,501	.....	.....1,501	(190,542)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/05/2020....	.....	.....	413.18.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....1,219	.....	.....1,219	(189,985)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/06/2020....	.....	.....	413.92.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....967	.....	.....967	(266,532)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/07/2020....	.....	.....	416.34.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....1,076	.....	.....1,076	(405,232)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/07/2020....	.....	.....	416.95.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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			420		420	(96,100)						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

QE06.109

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/10/2020....	.....	.....	412.02.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....18	.....	.....18	(3,872)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/11/2020....	.....	.....	402.38.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....1	.....	.....1	(2,170)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	07/29/2020....	.....	.....	402.83.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....250	.....	.....250	(165,548)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	07/31/2020....	.....	.....	416.28.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....118	.....	.....118	(54,145)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/19/2019....	08/03/2020....	.....	.....	415.94.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....1,564	.....	.....1,564	(6,266)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....150,181	.....	.....150,181	(368,936)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....9,682	.....	.....9,682	(28,788)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....215,452	.....	.....215,452	(565,816)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....11,843	.....	.....11,843	(76,780)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....11,190	.....	.....11,190	(58,738)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....6,768	.....	.....6,768	(36,522)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....8,390	.....	.....8,390	(40,422)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....7,319	.....	.....7,319	(38,038)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....3,600	.....	.....3,600	(23,058)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....4,610	.....	.....4,610	(13,785)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....79,010	.....	.....79,010	(205,137)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index 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	.....	.....	.....42,702	.....	.....42,702	6,173	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.110

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019....	08/15/2022....	5,841	1,721,668	294.78.....	67,580		68,506		68,506	9,735						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019....	08/19/2022....	10,927	3,263,008	298.63.....	107,888		106,168		106,168	15,133						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019....	08/19/2022....	5,372	1,624,145	302.36.....	45,043		42,805		42,805	5,883						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019....	08/12/2022....	13,938	4,178,908	299.83.....	130,040		126,394		126,394	17,311						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019....	08/08/2022....	7,508	2,223,634	296.16.....	81,720		82,488		82,488	12,185						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019....	07/29/2022....	4,485	1,351,140	301.24.....	38,913		37,376		37,376	5,251						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019....	08/16/2022....	5,445	1,626,870	298.8.....	53,263		52,205		52,205	7,470						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019....	08/05/2022....	4,861	1,447,320	297.74.....	49,385		49,090		49,090	7,278						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019....	08/12/2022....	3,264	965,993	295.97.....	35,894		36,072		36,072	5,090						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019....	08/05/2022....	5,663	1,693,061	298.96.....	54,594		53,675		53,675	7,880						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019....	08/06/2021....	2,870	853,938	297.5.....	21,925		23,018		23,018	2,770						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019....	08/20/2021....	160	48,466	302.08.....	963		949		949	104						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019....	08/10/2021....	6,148	1,832,281	298.02.....	45,836		47,681		47,681	5,697						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019....	08/19/2021....	3,724	1,122,546	301.43.....	23,173		23,087		23,087	2,606						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019....	07/21/2022....	3,602	1,072,202	297.68.....	36,327		36,142		36,142	5,175						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019....	08/13/2021....	3,023	903,372	298.83.....	21,623		22,297		22,297	2,637						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019....	08/09/2022....	11,751	3,504,713	298.26.....	117,096		115,999		115,999	16,960						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019....	08/05/2022....	6,355	1,909,027	300.41.....	57,498		55,744		55,744	8,067						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019....	08/12/2022....	3,375	1,003,006	297.18.....	35,283		35,102		35,102	4,902						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	08/21/2019....	07/27/2021....	3,578	1,063,939	297.34.....	27,285		28,706		28,706	3,379						03.....
JP Morgan Mozaic USD Index 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		1,117		1,117	(12,227)						03.....
JP Morgan Mozaic USD Index 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		22,644		22,644	(109,662)						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)
JP Morgan Mozaic USD Index 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			10,705		10,705	(50,120)						03.....
JP Morgan Mozaic USD Index 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			21,975		21,975	(104,291)						03.....
JP Morgan Mozaic USD Index 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			34,507		34,507	(175,400)						03.....
JP Morgan Mozaic USD Index 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			47,309		47,309	(245,512)						03.....
JP Morgan Mozaic USD Index 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			16,380		16,380	(87,846)						03.....
JP Morgan Mozaic USD Index 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			8,440		8,440	(44,818)						03.....
JP Morgan Mozaic USD Index 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			16,057		16,057	(82,921)						03.....
JP Morgan Mozaic USD Index 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			29,125		29,125	(125,866)						03.....
JP Morgan Mozaic USD Index 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			597		597	(6,775)						03.....
JP Morgan Mozaic USD Index 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			869		869	(7,185)						03.....
JP Morgan Mozaic USD Index 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			922		922	(9,723)						03.....
JP Morgan Mozaic USD Index 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			887		887	(12,421)						03.....
JP Morgan Mozaic USD Index 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			2,533		2,533	(33,226)						03.....
JP Morgan Mozaic USD Index 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			4,479		4,479	(38,896)						03.....
JP Morgan Mozaic USD Index 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			2,491		2,491	(23,260)						03.....
JP Morgan Mozaic USD Index 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			73,604		73,604	(334,700)						03.....
JP Morgan Mozaic II USD Index 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			22,991		22,991	(120,816)						03.....
JP Morgan Mozaic II USD Index 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			71,793		71,793	(190,688)						03.....
JP Morgan Mozaic II USD Index 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			68,078		68,078	(179,485)						03.....
JP Morgan Mozaic II USD Index 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			105,274		105,274	(241,543)						03.....
JP Morgan Mozaic II USD Index 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			143,447		143,447	(355,189)						03.....
JP Morgan Mozaic II USD Index 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			8,144		8,144	(41,549)						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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	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)
JP Morgan Mozaic II USD Index 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			6,450		6,450	(29,602)						03.....
JP Morgan Mozaic II USD Index 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			11,347		11,347	(56,450)						03.....
JP Morgan Mozaic II USD Index 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			10,180		10,180	(61,191)						03.....
JP Morgan Mozaic II USD Index 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			4,582		4,582	(9,980)						03.....
JP Morgan Mozaic II USD Index 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			501		501	(1,495)						03.....
JP Morgan Mozaic II USD Index 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			412		412	(1,556)						03.....
JP Morgan Mozaic II USD Index 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			2,869		2,869	(8,310)						03.....
JP Morgan Mozaic USD Index Call 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			12		12	(41,425)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/21/2020....			292.62.....	(0)												03.....
JP Morgan Mozaic USD Index Call 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			21		21	(46,004)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/21/2020....			291.76.....	(0)												03.....
JP Morgan Mozaic USD Index Call 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			11		11	(19,388)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/21/2020....			290.41.....	(0)												03.....
JP Morgan Mozaic USD Index Call 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			49		49	(64,997)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/24/2020....			290.99.....	(0)												03.....
JP Morgan Mozaic USD Index Call 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			32		32	(40,149)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/25/2020....			290.45.....	(0)												03.....
JP Morgan Mozaic USD Index Call 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			5		5	(5,276)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/26/2020....			286.09.....	(0)												03.....
JP Morgan Mozaic USD Index Call 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			16		16	(38,483)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/28/2020....			292.68.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			841		841	(158,209)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	08/29/2019....	08/28/2020....	.....	.....	419.2.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....1,077	.....	.....1,077	(258,158)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/21/2020....	.....	.....	419.41.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....3,761	.....	.....3,761	(492,952)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/21/2020....	.....	.....	416.27.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....1,107	.....	.....1,107	(112,455)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/24/2020....	.....	.....	416.38.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....84	.....	.....84	(6,861)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/25/2020....	.....	.....	402.95.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....1,693	.....	.....1,693	(193,234)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/26/2020....	.....	.....	417.02.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....2,232	.....	.....2,232	(299,717)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/27/2020....	.....	.....	418.31.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....28	.....	.....28	(6,766)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/14/2020....	.....	.....	418.22.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....756	.....	.....756	(149,194)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/19/2020....	.....	.....	417.7.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....1,120	.....	.....1,120	(208,230)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/29/2019....	08/20/2020....	.....	.....	417.86.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....333	.....	.....333	(2,203)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....2,246	.....	.....2,246	(6,600)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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			2,982		2,982	(8,572)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	09/04/2019....	08/26/2022....	56,364	22,000,975	390.34.....	758,091			169,814		169,814	(456,807)						03.....
JP Morgan Mozaic II USD Index 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			98,324		98,324	(270,801)						03.....
JP Morgan Mozaic II USD Index 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			58,651		58,651	(156,946)						03.....
JP Morgan Mozaic II USD Index 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			146,510		146,510	(405,030)						03.....
JP Morgan Mozaic II USD Index 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			11,429		11,429	(60,118)						03.....
JP Morgan Mozaic II USD Index 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			20,324		20,324	(119,497)						03.....
JP Morgan Mozaic II USD Index 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			13,275		13,275	(79,780)						03.....
JP Morgan Mozaic II USD Index 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			9,987		9,987	(58,775)						03.....
JP Morgan Mozaic II USD Index 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			4,049		4,049	(24,040)						03.....
JP Morgan Mozaic II USD Index 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			2,069		2,069	(13,790)						03.....
JP Morgan Mozaic II USD Index 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			5,822		5,822	(38,640)						03.....
JP Morgan Mozaic II USD Index 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			1,970		1,970	(4,378)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	09/04/2019....	08/26/2022....	14,172	4,205,524	296.74.....	161,643			152,818		152,818	23,273						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	09/04/2019....	09/02/2022....	11,309	3,399,276	300.59.....	110,240			99,845		99,845	14,314						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	09/04/2019....	08/30/2022....	11,326	3,400,077	300.2.....	112,040			102,221		102,221	14,897						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	09/04/2019....	08/26/2022....	8,693	2,603,074	299.44.....	88,587			81,625		81,625	12,240						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	09/04/2019....	08/08/2022....	7,873	2,360,109	299.79.....	78,064			71,659		71,659	10,305						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	09/04/2019....	08/23/2022....	12,731	3,785,856	297.38.....	141,163			131,876		131,876	19,612						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	09/04/2019....	09/03/2021....	6,196	1,861,673	300.44.....	44,594			41,647		41,647	4,635						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	09/04/2019....	08/19/2022....	14,689	4,422,648	301.09.....	138,780			125,380		125,380	17,460						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	09/04/2019....	08/26/2021....	6,124	1,826,308	298.24.....	49,223			47,510		47,510	5,611						03.....
Morgan Stanley 3D Index Call 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			3,837		3,837	(33,714)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653..	09/05/2019....	08/14/2020....			615.11.....	(0)												03.....
Morgan Stanley 3D Index Call 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			5,923		5,923	(40,066)						03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653..	09/05/2019....	08/21/2020....			612.27.....	(0)												03.....
Morgan Stanley 3D Index Call 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			4,351		4,351	(21,299)						03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653..	09/05/2019....	09/04/2020....			615.38.....	(0)												03.....
JP Morgan Mozaic USD Index 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			3,274		3,274	(26,930)						03.....
JP Morgan Mozaic USD Index 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			20,753		20,753	(106,564)						03.....
JP Morgan Mozaic USD Index 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			8,861		8,861	(49,523)						03.....
JP Morgan Mozaic USD Index 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			12,400		12,400	(71,641)						03.....
JP Morgan Mozaic USD Index 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			33,109		33,109	(180,545)						03.....
JP Morgan Mozaic USD Index 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			6,450		6,450	(38,373)						03.....
JP Morgan Mozaic USD Index 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			14,417		14,417	(78,411)						03.....
JP Morgan Mozaic USD Index 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			934		934	(4,906)						03.....
JP Morgan Mozaic USD Index 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			7,680		7,680	(106,508)						03.....
JP Morgan Mozaic USD Index 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			3,693		3,693	(43,132)						03.....
JP Morgan Mozaic USD Index 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			803		803	(12,092)						03.....
JP Morgan Mozaic USD Index 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			972		972	(13,229)						03.....
JP Morgan Mozaic USD Index 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			2,729		2,729	(33,586)						03.....
JP Morgan Mozaic USD Index 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			2,546		2,546	(28,525)						03.....
JP Morgan Mozaic USD Index 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			31,372		31,372	(165,831)						03.....
JP Morgan Mozaic USD Index 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			9,728		9,728	(58,176)						03.....
JP Morgan Mozaic II USD Index 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			847		847	(4,594)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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			24		24	(41,490)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/04/2020....			294.07.....	(0)												03.....
JP Morgan Mozaic USD Index Call 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			24		24	(39,826)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/04/2020....			293.6.....	(0)												03.....
JP Morgan Mozaic USD Index Call 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			29		29	(38,611)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/08/2020....			293.7.....	(0)												03.....
JP Morgan Mozaic USD Index Call 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			59		59	(38,563)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/11/2020....			292.37.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			2,407		2,407	(184,462)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/09/2020....			411.83.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			4,595		4,595	(267,695)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/10/2020....			414.62.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			2,688		2,688	(173,383)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/11/2020....			416.12.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			2,927		2,927	(165,875)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/11/2020....			411.93.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			25		25	(3,807)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/02/2020....			405.96.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			551		551	(119,868)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/03/2020....			416.36.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			518		518	(115,514)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/04/2020....			419.03.....	(0)												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)
JP Morgan Mozaic II USD Index Call 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			1,599		1,599	(226,908)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/04/2020....			414.95.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			454		454	(73,392)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/04/2020....			419.57.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			51		51	(6,414)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/13/2019....	09/08/2020....			406.22.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			44		44	(5,110)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/13/2019....	08/26/2020....			414.83.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			1,723		1,723	(390,339)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/13/2019....	08/28/2020....			420.04.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			645		645	(117,522)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/13/2019....	08/31/2020....			419.02.....	(0)												03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868..	09/17/2019....	09/15/2020....	#####	52,605,252	3,007.39.....	2,117,887			3,952,766		3,952,766	(110,903)						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	3,007.39.....	2,368,510			4,630,685		4,630,685	209,570						03.....
JP Morgan Mozaic II USD Index 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			549		549	(3,198)						03.....
JP Morgan Mozaic II USD Index 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			155,181		155,181	(349,385)						03.....
JP Morgan Mozaic II USD Index 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			257,020		257,020	(601,064)						03.....
JP Morgan Mozaic II USD Index 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			134,898		134,898	(322,849)						03.....
JP Morgan Mozaic II USD Index 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			9,333		9,333	(48,958)						03.....
JP Morgan Mozaic II USD Index 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			16,397		16,397	(81,155)						03.....
JP Morgan Mozaic II USD Index 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			10,465		10,465	(46,171)						03.....
JP Morgan Mozaic II USD Index 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			21,661		21,661	(87,124)						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)
JP Morgan Mozaic II USD Index 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			8,876		8,876	(44,125)						03.....
JP Morgan Mozaic II USD Index 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			8,990		8,990	(46,413)						03.....
JP Morgan Mozaic II USD Index 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			685		685	(1,819)						03.....
JP Morgan Mozaic II USD Index 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			135,106		135,106	(337,503)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	09/18/2019....	08/26/2022....	8,003	2,413,918	301.61.....	69,671			66,945		66,945	9,893						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	09/18/2019....	09/06/2022....	9,804	2,960,650	301.97.....	84,676			80,593		80,593	11,720						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	09/18/2019....	09/17/2021....	7,111	2,133,604	300.06.....	49,160			49,756		49,756	5,807						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	09/18/2019....	09/09/2022....	14,989	4,402,895	293.75.....	183,587			187,493		187,493	28,963						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	09/18/2019....	09/13/2022....	12,769	3,796,785	297.35.....	135,268			133,700		133,700	19,962						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	09/18/2019....	09/09/2022....	10,376	3,112,922	300.01.....	97,882			95,030		95,030	14,257						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	09/18/2019....	09/16/2022....	21,714	6,481,231	298.48.....	219,754			179,291		179,291	(3,934)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	09/18/2019....	09/03/2021....	3,656	1,095,716	299.72.....	25,362			25,841		25,841	2,957						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/09/2021....	1,296	368,514	284.42.....	8,642			476		476	(6,563)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/22/2021....	6,777	1,922,864	283.73.....	47,575			2,944		2,944	(36,234)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/23/2021....	3,626	1,032,485	284.73.....	24,078			1,370		1,370	(18,163)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/09/2022....	8,631	2,491,185	288.64.....	66,888			7,012		7,012	(41,390)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/12/2022....	19,914	5,723,203	287.4.....	163,293			18,424		18,424	(102,048)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/13/2022....	9,412	2,701,164	286.99.....	78,591			9,084		9,084	(49,277)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/14/2022....	6,496	1,850,171	284.81.....	59,635			7,744		7,744	(37,928)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/15/2022....	10,254	2,908,206	283.63.....	99,049			13,677		13,677	(63,353)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/16/2022....	20,976	6,071,419	289.45.....	157,528			15,992		15,992	(96,622)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/19/2022....	30,050	8,649,823	287.85.....	242,502			27,043		27,043	(150,848)						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)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/20/2022....	10,071	2,907,218	288.68.....	78,451			8,372		8,372	(48,424)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/10/2021....	4,096	1,159,787	283.14.....	29,451			1,825		1,825	(22,588)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/21/2022....	6,039	1,734,171	287.17.....	50,303			5,834		5,834	(31,418)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/22/2022....	17,220	4,961,475	288.12.....	137,761			15,200		15,200	(85,332)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/23/2022....	11,558	3,358,506	290.59.....	82,868			7,997		7,997	(50,206)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/10/2021....	2,581	728,196	282.17.....	19,588			1,321		1,321	(15,139)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/14/2021....	3,368	932,855	276.99.....	33,712			3,524		3,524	(26,694)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/15/2021....	4,057	1,138,079	280.55.....	33,751			2,663		2,663	(26,338)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/16/2021....	2,136	596,272	279.1.....	19,206			1,712		1,712	(15,093)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/17/2021....	6,000	1,676,951	279.47.....	52,984			4,596		4,596	(41,521)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/17/2021....	3,138	885,364	282.15.....	23,974			1,665		1,665	(18,498)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/21/2021....	8,020	2,268,166	282.83.....	59,184			3,940		3,940	(45,397)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	08/27/2021....	839	321,185	382.91.....	9,957			1,988		1,988	(8,413)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/23/2021....	7,543	2,964,059	392.97.....	60,493			7,956		7,956	(50,822)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/16/2022....	278	105,279	378.55.....	4,928			1,687		1,687	(3,107)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/16/2022....	31,284	12,156,251	388.58.....	412,946			108,289		108,289	(268,006)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/19/2022....	38,225	14,919,023	390.29.....	479,348			119,990		119,990	(311,148)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/20/2022....	30,849	11,996,360	388.87.....	404,434			105,583		105,583	(262,127)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/23/2022....	48,607	19,058,260	392.09.....	577,935			137,620		137,620	(374,217)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/08/2021....	347	134,631	387.94.....	3,391			551		551	(2,882)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/13/2021....	173	65,322	377.15.....	2,575			677		677	(2,090)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/17/2021....	318	125,144	393.46.....	2,484			312		312	(2,090)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	09/24/2019....	09/17/2021....	15,913	6,176,573	388.14.....	155,632			25,579		25,579	(131,356)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/17/2021....	9,214	3,557,687	386.12.....	97,760			17,678		17,678	(82,305)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/20/2021....	6,429	2,482,274	386.08.....	68,409			12,494		12,494	(57,553)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/21/2021....	5,163	1,991,349	385.72.....	55,809			10,377		10,377	(46,852)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/22/2021....	3,303	1,275,474	386.21.....	35,040			6,385		6,385	(29,427)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/16/2020....	6,664	1,829,718	274.57.....	43,449			203		203	(43,201)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/16/2020....			289.07.....	(0)												03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/18/2020....	9,721	2,692,998	277.04.....	57,352			104		104	(55,134)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/18/2020....			293.15.....	(0)												03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/24/2020....	5,817	1,614,963	277.61.....	31,298			66		66	(29,571)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/24/2020....			291.5.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			5,561		5,561	(196,470)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/16/2020....			410.22.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			8,054		8,054	(296,497)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/17/2020....			413.62.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			14,218		14,218	(600,583)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/18/2020....			412.96.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			2,517		2,517	(98,138)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/21/2020....			415.57.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			485		485	(16,430)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/22/2020....			402.33.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			2,748		2,748	(163,272)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	09/25/2019....	09/23/2020....	.....	.....	414.79.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	...12,079	.....	...12,079	(360,637)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/11/2020....	.....	.....	411.49.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	...5,804	.....	...5,804	(153,402)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/14/2020....	.....	.....	410.78.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	...537	.....	...537	(12,160)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/15/2020....	.....	.....	398.56.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	...3,010	.....	...3,010	(189,805)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/25/2019....	09/24/2020....	.....	.....	417.29.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	...3,579	.....	...3,579	(23,503)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	...4,470	.....	...4,470	(23,468)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	...2,978	.....	...2,978	(18,913)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	...28,696	.....	...28,696	(147,011)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	...4,179	.....	...4,179	(8,985)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	...110,274	.....	...110,274	(294,220)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	...92,587	.....	...92,587	(241,599)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	...130,243	.....	...130,243	(334,660)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	...8,042	.....	...8,042	(226,871)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/03/2019....	10/02/2020....	.....	.....	410.93.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	...4,483	.....	...4,483	(211,211)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/03/2019....	09/25/2020....	.....	.....	411.46.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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			...5,226		...5,226	(259,638)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	10/03/2019....	09/25/2020....	.....	.....	414.53.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....2,210	.....	.....2,210	(99,661)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/03/2019....	09/28/2020....	.....	.....	414.55.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....1,174	.....	.....1,174	(48,257)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/03/2019....	09/29/2020....	.....	.....	404.46.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....5,152	.....	.....5,152	(216,893)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/03/2019....	09/30/2020....	.....	.....	414.75.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....5,344	.....	.....5,344	(223,368)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/03/2019....	10/01/2020....	.....	.....	416.74.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....593	.....	.....593	(26,408)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/03/2019....	09/18/2020....	.....	.....	414.14.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....105	.....	.....105	(6,415)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/03/2019....	09/23/2020....	.....	.....	416.54.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....6,821	.....	.....6,821	(302,971)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/03/2019....	09/25/2020....	.....	.....	415.08.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....581	.....	.....581	(9,482)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....6,154	.....	.....6,154	(34,035)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....9,518	.....	.....9,518	(49,459)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....1,664	.....	.....1,664	(20,324)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....3,371	.....	.....3,371	(36,807)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....5,824	.....	.....5,824	(65,857)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....1,624	.....	.....1,624	(17,348)	.....	.....	.....	.....	.....	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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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			4,102		4,102	(35,778)						03.....
JP Morgan Mozaic USD Index 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			19,265		19,265	(113,281)						03.....
JP Morgan Mozaic USD Index 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			10,937		10,937	(58,685)						03.....
JP Morgan Mozaic USD Index 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			5,007		5,007	(27,862)						03.....
JP Morgan Mozaic II USD Index 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			398		398	(2,578)						03.....
JP Morgan Mozaic II USD Index 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			81,908		81,908	(211,219)						03.....
JP Morgan Mozaic II USD Index 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			189,888		189,888	(465,423)						03.....
JP Morgan Mozaic II USD Index 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			95,901		95,901	(235,677)						03.....
JP Morgan Mozaic II USD Index 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			2,203		2,203	(16,233)						03.....
JP Morgan Mozaic II USD Index 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			16,200		16,200	(98,729)						03.....
JP Morgan Mozaic II USD Index 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			10,741		10,741	(53,763)						03.....
JP Morgan Mozaic II USD Index 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			5,951		5,951	(30,066)						03.....
JP Morgan Mozaic II USD Index 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			9,547		9,547	(63,576)						03.....
JP Morgan Mozaic II USD Index 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			8,159		8,159	(52,352)						03.....
JP Morgan Mozaic II USD Index 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			974		974	(1,787)						03.....
JP Morgan Mozaic II USD Index 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			1,266		1,266	(3,713)						03.....
JP Morgan Mozaic II USD Index Call 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			4,204		4,204	(198,453)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/09/2019....	10/02/2020....			413.33.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			1,181		1,181	(52,691)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/09/2019....	10/05/2020....			416.15.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			146		146	(5,542)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/09/2019....	10/06/2020....			404.31.....	(0)												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)
JP Morgan Mozaic II USD Index Call 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			3,496		3,496	(135,347)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/09/2019....	10/07/2020....			411.23.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			5,548		5,548	(195,101)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/09/2019....	10/08/2020....			414.45.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			323		323	(13,731)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/09/2019....	09/30/2020....			415.08.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			595		595	(17,044)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/09/2019....	10/02/2020....			408.16.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			6,847		6,847	(253,175)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/09/2019....	10/02/2020....			411.19.....	(0)												03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653..	10/09/2019....	09/18/2020....	1,365	796,805	583.86.....	18,192			4,602		4,602	(26,977)						03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653..	10/09/2019....	09/18/2020....			618.01.....	(0)												03.....
Morgan Stanley 3D Index Call 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			6,705		6,705	(32,604)						03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653..	10/09/2019....	09/25/2020....			617.09.....	(0)												03.....
Morgan Stanley 3D Index Call 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			5,664		5,664	(19,978)						03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653..	10/09/2019....	10/08/2020....			615.06.....	(0)												03.....
JP Morgan Mozaic USD Index 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			3,254		3,254	(28,194)						03.....
JP Morgan Mozaic USD Index 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			16,859		16,859	(85,663)						03.....
JP Morgan Mozaic USD Index 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			12,674		12,674	(61,986)						03.....
JP Morgan Mozaic USD Index 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			8,815		8,815	(76,590)						03.....
JP Morgan Mozaic USD Index 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			2,391		2,391	(22,043)						03.....
JP Morgan Mozaic USD Index 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			1,891		1,891	(15,938)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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			5,575		5,575	(48,064)						03.....
JP Morgan Mozaic USD Index 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			3,888		3,888	(34,518)						03.....
JP Morgan Mozaic USD Index 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			20,761		20,761	(98,989)						03.....
JP Morgan Mozaic USD Index 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			7,036		7,036	(35,692)						03.....
JP Morgan Mozaic USD Index 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			12,400		12,400	(58,338)						03.....
JP Morgan Mozaic II USD Index 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			3,775		3,775	(16,555)						03.....
JP Morgan Mozaic II USD Index 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			3,596		3,596	(22,033)						03.....
JP Morgan Mozaic II USD Index 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			12,302		12,302	(58,858)						03.....
JP Morgan Mozaic II USD Index 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			2,550		2,550	(6,649)						03.....
JP Morgan Mozaic II USD Index 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			2,031		2,031	(5,571)						03.....
JP Morgan Mozaic II USD Index 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			58,301		58,301	(143,822)						03.....
JP Morgan Mozaic II USD Index 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			53,921		53,921	(144,877)						03.....
JP Morgan Mozaic II USD Index 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			75,927		75,927	(206,961)						03.....
JP Morgan Mozaic II USD Index 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			293,966		293,966	(757,144)						03.....
JP Morgan Mozaic II USD Index 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			53,732		53,732	(146,390)						03.....
JP Morgan Mozaic II USD Index 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			704		704	(4,573)						03.....
JP Morgan Mozaic II USD Index 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			806		806	(3,541)						03.....
JP Morgan Mozaic II USD Index 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			1,470		1,470	(5,667)						03.....
JP Morgan Mozaic II USD Index 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			31,539		31,539	(152,527)						03.....
JP Morgan Mozaic II USD Index 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			5,953		5,953	(36,213)						03.....
JP Morgan Mozaic II USD Index 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			7,004		7,004	(34,375)						03.....
JP Morgan Mozaic II USD Index 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			9,875		9,875	(50,660)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	10/10/2019....	10/07/2021....	7,670	3,004,246	391.67.....	58,371		9,631		9,631	(55,041)						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	2,995.68.....	2,328,902			4,923,494		4,923,494	241,417						03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZ0031MB27.	10/16/2019....	10/15/2020....	50,789,806	2,995.68.....	2,248,465			4,776,603		4,776,603	467,453						03.....
JP Morgan Mozaic II USD Index 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		1,292		1,292	(5,718)						03.....
JP Morgan Mozaic II USD Index 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		8,149		8,149	(45,349)						03.....
JP Morgan Mozaic II USD Index 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		16,458		16,458	(76,211)						03.....
JP Morgan Mozaic II USD Index 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		445		445	(1,498)						03.....
JP Morgan Mozaic II USD Index 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		61,542		61,542	(157,452)						03.....
JP Morgan Mozaic II USD Index 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		102,463		102,463	(262,461)						03.....
JP Morgan Mozaic II USD Index 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		134,888		134,888	(327,385)						03.....
JP Morgan Mozaic II USD Index 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		77,482		77,482	(196,926)						03.....
JP Morgan Mozaic II USD Index 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		80,677		80,677	(211,150)						03.....
JP Morgan Mozaic II USD Index 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		328		328	(2,023)						03.....
JP Morgan Mozaic II USD Index 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		1,094		1,094	(6,054)						03.....
JP Morgan Mozaic II USD Index 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		784		784	(4,544)						03.....
JP Morgan Mozaic II USD Index 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		8,223		8,223	(39,883)						03.....
JP Morgan Mozaic II USD Index 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		5,792		5,792	(27,678)						03.....
JP Morgan Mozaic II USD Index 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		13,380		13,380	(63,196)						03.....
JP Morgan Mozaic II USD Index 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		5,603		5,603	(25,113)						03.....
JP Morgan Mozaic II USD Index 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		6,169		6,169	(37,665)						03.....
NYSE Zebra Edge Index 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		50,594		50,594	5,991						03.....
NYSE Zebra Edge Index 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		49,260		49,260	7,010						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	10/21/2019....	10/20/2020....	2,062	783,102	379.8.....	15,485	.....	.....	.....1,000	.....	.....1,000	(18,617)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/20/2020....	.....	.....	402.07.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....1,345	.....	.....1,345	(29,056)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/13/2020....	.....	.....	402.59.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....6,042	.....	.....6,042	(157,469)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/14/2020....	.....	.....	410.73.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....9,448	.....	.....9,448	(238,579)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/15/2020....	.....	.....	413.7.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....23,797	.....	.....23,797	(582,638)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/16/2020....	.....	.....	411.19.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....8,898	.....	.....8,898	(205,027)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/16/2020....	.....	.....	412.2.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....6,121	.....	.....6,121	(135,274)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/19/2020....	.....	.....	415.24.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....105	.....	.....105	(3,551)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/07/2020....	.....	.....	407.75.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....23,670	.....	.....23,670	(679,031)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/09/2020....	.....	.....	411.56.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....4,958	.....	.....4,958	(120,009)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/12/2020....	.....	.....	413.13.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	.....9,689	.....	.....9,689	(77,261)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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			12,245		12,245	(55,283)						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index 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			11,510		11,510	(55,428)						03.....
JP Morgan Mozaic USD Index 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			8,507		8,507	(40,030)						03.....
JP Morgan Mozaic USD Index 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			11,736		11,736	(55,273)						03.....
JP Morgan Mozaic USD Index 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			8,218		8,218	(41,172)						03.....
JP Morgan Mozaic USD Index 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			25,331		25,331	(123,963)						03.....
JP Morgan Mozaic USD Index 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			23,471		23,471	(110,957)						03.....
JP Morgan Mozaic USD Index 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			12,945		12,945	(62,236)						03.....
JP Morgan Mozaic USD Index 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			8,258		8,258	(42,538)						03.....
JP Morgan Mozaic USD Index 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			9,593		9,593	(50,165)						03.....
JP Morgan Mozaic USD Index 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			9,872		9,872	(78,847)						03.....
JP Morgan Mozaic USD Index 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			5,486		5,486	(48,984)						03.....
JP Morgan Mozaic USD Index 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			1,394		1,394	(11,868)						03.....
JP Morgan Mozaic USD Index 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			3,160		3,160	(30,115)						03.....
JP Morgan Mozaic USD Index 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			11,623		11,623	(79,013)						03.....
JP Morgan Mozaic USD Index 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			2,357		2,357	(18,140)						03.....
JP Morgan Mozaic USD Index 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			1,987		1,987	(21,006)						03.....
JP Morgan Mozaic USD Index 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			7,770		7,770	(72,443)						03.....
JP Morgan Mozaic II USD Index 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			636		636	(3,362)						03.....
JP Morgan Mozaic II USD Index 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			1,382		1,382	(4,347)						03.....
JP Morgan Mozaic II USD Index 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			335		335	(1,593)						03.....
JP Morgan Mozaic II USD Index 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			61,032		61,032	(142,732)						03.....
JP Morgan Mozaic II USD Index 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			96,196		96,196	(236,981)						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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			18,051		18,051	(372,767)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/29/2019....	10/21/2020....			410.98.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			14,121		14,121	(312,445)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/29/2019....	10/22/2020....			414.63.....	(0)												03.....
JP Morgan Mozaic II USD Index 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			508		508	(2,831)						03.....
JP Morgan Mozaic II USD Index 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			21,339		21,339	(113,421)						03.....
JP Morgan Mozaic II USD Index 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			1,553		1,553	(4,230)						03.....
JP Morgan Mozaic II USD Index 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			1,065		1,065	(3,015)						03.....
JP Morgan Mozaic II USD Index 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			60,013		60,013	(153,640)						03.....
JP Morgan Mozaic II USD Index 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			51,965		51,965	(129,741)						03.....
JP Morgan Mozaic II USD Index 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			80,424		80,424	(198,515)						03.....
JP Morgan Mozaic II USD Index 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			209,394		209,394	(511,465)						03.....
JP Morgan Mozaic II USD Index 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			69,382		69,382	(175,900)						03.....
JP Morgan Mozaic II USD Index 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			918		918	(5,035)						03.....
JP Morgan Mozaic II USD Index 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			1,356		1,356	(7,328)						03.....
JP Morgan Mozaic II USD Index 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			17,919		17,919	(81,141)						03.....
JP Morgan Mozaic II USD Index 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			6,947		6,947	(35,223)						03.....
JP Morgan Mozaic II USD Index 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			14,278		14,278	(72,319)						03.....
JP Morgan Mozaic II USD Index 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			9,766		9,766	(46,660)						03.....
JP Morgan Mozaic II USD Index 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			9,633		9,633	(44,839)						03.....
JP Morgan Mozaic II USD Index 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			4,905		4,905	(24,086)						03.....
NYSE Zebra Edge Index 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			18,439		18,439	1,957						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/31/2019....	10/19/2022....	6,662	1,963,413	294.74.....	77,966		80,870		80,870	12,787						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/31/2019....	10/17/2022....	8,405	2,535,257	301.64.....	73,220		72,226		72,226	10,860						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/31/2019....	10/24/2022....	8,627	2,600,240	301.41.....	76,315		75,147		75,147	11,540						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/31/2019....	10/29/2021....	8,235	2,479,711	301.12.....	53,260		55,616		55,616	6,656						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/31/2019....	10/28/2022....	17,016	5,090,993	299.18.....	166,338		166,312		166,312	25,680						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/31/2019....	10/28/2022....	12,157	3,638,718	299.31.....	118,175		118,036		118,036	18,213						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/31/2019....	10/13/2022....	4,431	1,377,226	310.84.....	24,959		22,433		22,433	2,968						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/31/2019....	10/21/2022....	11,111	3,349,943	301.49.....	97,731		95,691		95,691	13,893						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	10/31/2019....	10/18/2021....	6,689	1,998,132	298.72.....	48,868		52,458		52,458	6,513						03.....
JP Morgan Mozaic USD Index 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		2,792		2,792	(22,004)						03.....
JP Morgan Mozaic USD Index 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		2,370		2,370	(23,211)						03.....
JP Morgan Mozaic USD Index 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		59,784		59,784	(247,665)						03.....
JP Morgan Mozaic USD Index 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		25,655		25,655	(105,463)						03.....
JP Morgan Mozaic USD Index 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		11,994		11,994	(51,709)						03.....
JP Morgan Mozaic USD Index 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		26,908		26,908	(107,886)						03.....
JP Morgan Mozaic USD Index 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		40,826		40,826	(160,839)						03.....
JP Morgan Mozaic USD Index 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		38,524		38,524	(161,910)						03.....
JP Morgan Mozaic USD Index 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		12,176		12,176	(51,423)						03.....
JP Morgan Mozaic USD Index 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		31,106		31,106	(129,414)						03.....
JP Morgan Mozaic USD Index 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		12,991		12,991	(60,422)						03.....
JP Morgan Mozaic USD Index 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		6,235		6,235	(52,943)						03.....
JP Morgan Mozaic USD Index 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		27,747		27,747	(121,607)						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)
JP Morgan Mozaic USD Index 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			3,087		3,087	(25,792)						03.....
JP Morgan Mozaic USD Index 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			5,873		5,873	(54,878)						03.....
JP Morgan Mozaic USD Index 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			11,393		11,393	(81,143)						03.....
JP Morgan Mozaic USD Index 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			2,640		2,640	(19,448)						03.....
JP Morgan Mozaic USD Index 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			7,854		7,854	(74,610)						03.....
JP Morgan Mozaic USD Index 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			2,621		2,621	(27,451)						03.....
JP Morgan Mozaic USD Index 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			6,406		6,406	(54,347)						03.....
JP Morgan Mozaic II USD Index 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			19,324		19,324	(95,182)						03.....
JP Morgan Mozaic II USD Index 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			12,408		12,408	(30,921)						03.....
JP Morgan Mozaic II USD Index 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			3,088		3,088	(7,484)						03.....
JP Morgan Mozaic II USD Index 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			60,835		60,835	(158,837)						03.....
JP Morgan Mozaic II USD Index 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			59,968		59,968	(155,685)						03.....
JP Morgan Mozaic II USD Index 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			116,244		116,244	(306,545)						03.....
JP Morgan Mozaic II USD Index 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			58,108		58,108	(146,988)						03.....
JP Morgan Mozaic II USD Index 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			3,840		3,840	(19,430)						03.....
JP Morgan Mozaic II USD Index 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			9,997		9,997	(49,732)						03.....
JP Morgan Mozaic II USD Index 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			3,970		3,970	(19,908)						03.....
JP Morgan Mozaic II USD Index 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			4,979		4,979	(29,544)						03.....
JP Morgan Mozaic II USD Index 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			6,169		6,169	(35,278)						03.....
JP Morgan Mozaic II USD Index 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			490		490	(1,906)						03.....
JP Morgan Mozaic II USD Index 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			3,797		3,797	(11,250)						03.....
JP Morgan Mozaic II USD Index 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			3,878		3,878	(8,043)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	11/07/2019....	10/28/2020....	758	288,912	381.14.....	5,966			322		322	(7,310)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/07/2019....	10/28/2020....			411.97.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			11,470		11,470	(258,637)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/07/2019....	10/29/2020....			413.6.....	(0)												03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/13/2019....	11/10/2022....	8,627	2,571,813	298.1.....	83,278			89,798		89,798	14,200						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/13/2019....	11/04/2022....	11,420	3,467,321	303.63.....	85,655			88,804		88,804	13,403						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/13/2019....	10/31/2022....	8,300	2,500,396	301.25.....	69,187			73,103		73,103	11,291						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/13/2019....	11/09/2021....	6,977	2,090,590	299.66.....	45,366			52,405		52,405	6,150						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/13/2019....	11/10/2022....	1,676	498,607	297.45.....	16,639			18,012		18,012	2,853						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/13/2019....	11/07/2022....	8,317	2,503,157	300.98.....	70,541			74,564		74,564	11,483						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/13/2019....	11/12/2021....	674	197,087	292.34.....	6,505			7,875		7,875	1,053						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/13/2019....	11/04/2021....	6,120	1,840,687	300.76.....	37,147			42,752		42,752	5,242						03.....
JP Morgan Mozaic II USD Index 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			533		533	(2,981)						03.....
JP Morgan Mozaic II USD Index 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			1,096		1,096	(3,059)						03.....
JP Morgan Mozaic II USD Index 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			9,547		9,547	(23,379)						03.....
JP Morgan Mozaic II USD Index 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			35,736		35,736	(95,866)						03.....
JP Morgan Mozaic II USD Index 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			88,207		88,207	(202,612)						03.....
JP Morgan Mozaic II USD Index 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			65,676		65,676	(157,464)						03.....
JP Morgan Mozaic II USD Index 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			127,176		127,176	(289,368)						03.....
JP Morgan Mozaic II USD Index 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			79,108		79,108	(191,528)						03.....
JP Morgan Mozaic II USD Index 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			1,156		1,156	(3,841)						03.....
JP Morgan Mozaic II USD Index 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			14,696		14,696	(67,016)						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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			16,917		16,917	(292,228)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/12/2020....			413.51.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			13,035		13,035	(248,716)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/13/2020....			413.11.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			321		321	(7,216)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/05/2020....			414.34.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			16,668		16,668	(308,996)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/06/2020....			413.44.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			15,337		15,337	(271,275)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/06/2020....			412.45.....	(0)												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	3,120.46.....	2,467,731			3,253,439		3,253,439	(52,773)						03.....
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	3,120.46.....	2,409,481			3,209,443		3,209,443	(213,484)						03.....
JP Morgan Mozaic USD Index 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			1,268		1,268	(12,068)						03.....
JP Morgan Mozaic USD Index 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			7,189		7,189	(67,878)						03.....
JP Morgan Mozaic USD Index 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			33,836		33,836	(138,703)						03.....
JP Morgan Mozaic USD Index 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			26,410		26,410	(109,873)						03.....
JP Morgan Mozaic USD Index 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			20,224		20,224	(83,377)						03.....
JP Morgan Mozaic USD Index 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			34,615		34,615	(138,392)						03.....
JP Morgan Mozaic USD Index 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			17,338		17,338	(71,996)						03.....
JP Morgan Mozaic USD Index 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			54,588		54,588	(228,056)						03.....
JP Morgan Mozaic USD Index 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			18,501		18,501	(80,340)						03.....
JP Morgan Mozaic USD Index 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			29,366		29,366	(120,227)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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			43,355		43,355	(170,976)						03.....
JP Morgan Mozaic USD Index 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			13,379		13,379	(110,551)						03.....
JP Morgan Mozaic USD Index 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			43,132		43,132	(169,547)						03.....
JP Morgan Mozaic USD Index 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			9,465		9,465	(83,852)						03.....
JP Morgan Mozaic USD Index 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			3,678		3,678	(28,660)						03.....
JP Morgan Mozaic USD Index 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			8,719		8,719	(68,594)						03.....
JP Morgan Mozaic USD Index 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			3,754		3,754	(34,735)						03.....
JP Morgan Mozaic USD Index 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			12,379		12,379	(104,402)						03.....
JP Morgan Mozaic USD Index 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			10,942		10,942	(76,932)						03.....
JP Morgan Mozaic USD Index 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			4,454		4,454	(37,190)						03.....
JP Morgan Mozaic II USD Index 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			832		832	(4,042)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/20/2019....	10/31/2022....	610	241,200	395.41.....	6,710			1,500		1,500	(4,248)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/07/2022....	2,096	815,861	389.18.....	28,154			7,545		7,545	(17,713)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/10/2022....	763	296,698	388.98.....	10,328			2,788		2,788	(6,482)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/11/2022....	22,350	8,747,857	391.4.....	281,165			71,141		71,141	(176,880)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/14/2022....	17,722	6,936,005	391.38.....	223,296			56,724		56,724	(140,399)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/15/2022....	13,138	5,121,644	389.84.....	173,682			46,035		46,035	(108,960)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/18/2022....	40,248	15,799,494	392.55.....	490,225			121,001		121,001	(307,817)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/18/2022....	19,454	7,616,536	391.52.....	244,728			62,122		62,122	(153,521)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/12/2021....	12,482	4,852,257	388.74.....	125,319			22,724		22,724	(101,990)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/12/2021....	4,651	1,823,654	392.08.....	40,652			6,384		6,384	(33,257)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/15/2021....	7,571	2,963,625	391.42.....	68,143			11,107		11,107	(55,691)						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)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/16/2021....	...5,285	...2,066,143	390.93.....	48,624	.....	.....	.....8,109	.....	.....8,109	(39,667)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/17/2021....	...4,677	...1,828,535	390.97.....	42,981	.....	.....	.....7,174	.....	.....7,174	(35,056)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/18/2021....	...2,893	...1,133,746	391.84.....	25,693	.....	.....	.....4,135	.....	.....4,135	(20,939)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/19/2021....	...3,214	...1,250,072	388.97.....	32,138	.....	.....	.....5,859	.....	.....5,859	(26,071)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/20/2019....	10/21/2022....	...368	...142,584	386.94.....	5,251	.....	.....	.....1,473	.....	.....1,473	(3,315)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/19/2020....	...17,672	...6,774,569	383.36.....	148,088	.....	.....	.....6,932	.....	.....6,932	(155,102)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/19/2020....	.....	.....	416.33.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/20/2020....	...27,382	...10,500,574	383.49.....	225,077	.....	.....	.....10,640	.....	.....10,640	(234,449)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/20/2020....	.....	.....	414.24.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/20/2020....	...36,958	...14,132,008	382.38.....	321,904	.....	.....	.....17,583	.....	.....17,583	(334,956)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/20/2020....	.....	.....	413.36.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....405	.....	.....405	(6,489)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/12/2020....	.....	.....	409.89.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....9,634	.....	.....9,634	(206,034)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/13/2020....	.....	.....	413.46.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....13,352	.....	.....13,352	(295,996)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/13/2020....	.....	.....	412.89.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....8,438	.....	.....8,438	(184,134)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/16/2020....	.....	.....	417.03.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....2,603	.....	.....2,603	(52,298)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/17/2020....	.....	.....	409.17.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....9,314	.....	.....9,314	(203,103)	.....	.....	.....	.....	.....	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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	11/22/2019....	11/18/2020....	.....	.....	414.26.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....3,028	.....	.....3,028	(96,648)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/22/2019....	09/11/2020....	.....	.....	414.92.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....352	.....	.....352	(8,506)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/22/2019....	10/23/2020....	.....	.....	406.38.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....432	.....	.....432	(8,362)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/22/2019....	11/06/2020....	.....	.....	413.37.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....2,129	.....	.....2,129	(7,930)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....6,345	.....	.....6,345	(28,031)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....8,665	.....	.....8,665	(43,189)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....6,208	.....	.....6,208	(34,606)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....2,688	.....	.....2,688	(5,791)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....16,044	.....	.....16,044	(40,643)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....104,368	.....	.....104,368	(256,043)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....77,148	.....	.....77,148	(183,425)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....103,969	.....	.....103,969	(249,492)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....148,386	.....	.....148,386	(367,776)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....69,646	.....	.....69,646	(177,019)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....2,105	.....	.....2,105	(7,232)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....1,278	.....	.....1,278	(6,868)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....	.....3,354	.....	.....3,354	(11,229)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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			739		739	(4,080)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	12/04/2019....	11/25/2020....	20,887	8,040,652	384.96.....	159,159			6,658		6,658	(168,936)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/25/2020....			418.13.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			22,408		22,408	(522,137)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/27/2020....			416.67.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			616		616	(13,782)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/04/2019....	10/22/2020....			414.43.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			171		171	(3,150)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/18/2020....			408.95.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			172		172	(3,678)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/20/2020....			410.61.....	(0)												03.....
JP Morgan Mozaic USD Index 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			4,281		4,281	(36,218)						03.....
JP Morgan Mozaic USD Index 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			50,525		50,525	(197,645)						03.....
JP Morgan Mozaic USD Index 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			52,611		52,611	(202,548)						03.....
JP Morgan Mozaic USD Index 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			28,931		28,931	(116,995)						03.....
JP Morgan Mozaic USD Index 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			48,211		48,211	(179,855)						03.....
JP Morgan Mozaic USD Index 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			74,130		74,130	(290,829)						03.....
JP Morgan Mozaic USD Index 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			36,953		36,953	(142,404)						03.....
JP Morgan Mozaic USD Index 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			45,254		45,254	(167,334)						03.....
JP Morgan Mozaic USD Index 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			44,250		44,250	(165,914)						03.....
JP Morgan Mozaic USD Index 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			38,614		38,614	(132,335)						03.....
JP Morgan Mozaic USD Index 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			11,670		11,670	(92,987)						03.....
JP Morgan Mozaic USD Index 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			11,710		11,710	(100,079)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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			3,019		3,019	(24,516)						03.....
JP Morgan Mozaic USD Index 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			3,095		3,095	(24,744)						03.....
JP Morgan Mozaic USD Index 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			6,318		6,318	(53,710)						03.....
JP Morgan Mozaic USD Index 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			3,902		3,902	(35,478)						03.....
JP Morgan Mozaic USD Index 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			6,092		6,092	(40,285)						03.....
JP Morgan Mozaic USD Index 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			16,709		16,709	(131,371)						03.....
JP Morgan Mozaic II USD Index 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			21,997		21,997	(112,783)						03.....
JP Morgan Mozaic II USD Index 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			10,897		10,897	(26,963)						03.....
JP Morgan Mozaic II USD Index 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			67,884		67,884	(172,829)						03.....
JP Morgan Mozaic II USD Index 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			119,222		119,222	(280,523)						03.....
JP Morgan Mozaic II USD Index 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			235,878		235,878	(557,415)						03.....
JP Morgan Mozaic II USD Index 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			63,767		63,767	(137,001)						03.....
JP Morgan Mozaic II USD Index 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			11,204		11,204	(52,488)						03.....
JP Morgan Mozaic II USD Index 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			14,975		14,975	(69,263)						03.....
JP Morgan Mozaic II USD Index 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			5,438		5,438	(25,204)						03.....
JP Morgan Mozaic II USD Index 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			4,264		4,264	(17,279)						03.....
JP Morgan Mozaic II USD Index 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			9,325		9,325	(36,510)						03.....
JP Morgan Mozaic II USD Index 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			7,492		7,492	(37,670)						03.....
JP Morgan Mozaic II USD Index 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			9,380		9,380	(44,426)						03.....
JP Morgan Mozaic II USD Index 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			3,297		3,297	(8,012)						03.....
NYSE Zebra Edge Index 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			59,974		59,974	9,588						03.....
NYSE Zebra Edge Index 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			55,067		55,067	7,022						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: 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		88,262		88,262	13,386						03.....
NYSE Zebra Edge Index 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		112,613		112,613	17,747						03.....
NYSE Zebra Edge Index 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		55,858		55,858	8,942						03.....
NYSE Zebra Edge Index 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		73,724		73,724	11,575						03.....
NYSE Zebra Edge Index 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		95,248		95,248	15,095						03.....
NYSE Zebra Edge Index 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		66,583		66,583	9,940						03.....
NYSE Zebra Edge Index 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		23,718		23,718	3,560						03.....
NYSE Zebra Edge Index 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		67,987		67,987	10,653						03.....
NYSE Zebra Edge Index 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		51,868		51,868	6,454						03.....
NYSE Zebra Edge Index 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		86,902		86,902	13,414						03.....
NYSE Zebra Edge Index 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		39,225		39,225	4,843						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/11/2019....	11/22/2022....	7,469	2,232,335	298.88.....	73,711		75,391		75,391	11,915						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	12/11/2019....	12/06/2022....	8,287	2,496,382	301.24.....	74,534		74,976		74,976	11,768						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2019....	11/16/2021....	526	206,179	392.17.....	4,432		726		726	(3,751)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2019....	12/02/2022....	856	332,363	388.17.....	11,739		3,373		3,373	(7,455)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2019....	12/05/2022....	23,492	9,088,661	386.89.....	334,990		99,668		99,668	(211,918)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2019....	12/06/2022....	25,674	10,056,686	391.7.....	316,309		83,267		83,267	(201,942)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2019....	12/09/2022....	45,880	17,897,462	390.09.....	595,527		163,782		163,782	(378,422)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2019....	12/09/2022....	39,227	15,343,069	391.14.....	492,685		131,926		131,926	(313,770)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2019....	11/24/2021....	382	149,667	391.85.....	3,292		556		556	(2,769)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2019....	12/03/2021....	7,762	3,035,839	391.1.....	69,628		12,371		12,371	(58,162)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/11/2019....	12/06/2021....	10,674	4,173,254	390.98.....	96,385		17,336		17,336	(80,438)						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)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/11/2019....	12/07/2021....	7,946	3,100,066	390.15.....	74,373			13,854		13,854	(61,873)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/11/2019....	12/08/2021....	6,753	2,628,198	389.2.....	65,772			12,749		12,749	(54,543)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/11/2019....	12/09/2021....	7,054	2,749,168	389.75.....	67,292			12,776		12,776	(55,801)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/11/2019....	12/10/2021....	5,076	1,990,350	392.14.....	43,853			7,579		7,579	(36,560)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/11/2019....	11/17/2022....	350	134,076	382.9.....	5,575			1,804		1,804	(3,506)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2019....	11/17/2020....	7,119	1,968,160	276.46.....	44,281			721		721	(43,412)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2019....	11/17/2020....			293.26.....	(0)												03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2019....	11/25/2020....	7,768	2,146,373	276.3.....	49,173			963		963	(47,925)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2019....	11/25/2020....			293.15.....	(0)												03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/02/2020....	7,904	2,188,052	276.84.....	49,240			958		958	(47,922)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/02/2020....			294.4.....	(0)												03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/07/2020....	8,885	2,459,443	276.81.....	58,374			1,186		1,186	(57,363)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/07/2020....			297.29.....	(0)												03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/09/2020....	3,546	982,174	276.98.....	22,836			468		468	(22,307)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/09/2020....			296.65.....	(0)												03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/04/2020....	37,918	14,524,103	383.04.....	324,578			19,287		19,287	(329,032)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/04/2020....			413.....	(0)												03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/07/2020....	6,545	2,506,570	382.98.....	56,810			3,489		3,489	(57,706)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/07/2020....			414.27.....	(0)												03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/08/2020....	3,837	1,469,985	383.11.....	31,732			2,021		2,021	(31,635)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/08/2020....			409.42.....	(0)												03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/09/2020....	38,636	14,787,003	382.73.....	335,743			21,975		21,975	(337,633)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	12/12/2019....	12/09/2020....	.....	.....	412.1.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/10/2020....	...26,401	...10,099,109	382.53.....	...233,647	.....	.....	...15,702	.....	...15,702	(235,576)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/10/2020....	.....	.....	412.98.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/11/2020....	...24,345	...9,329,071	383.21.....	...208,146	.....	.....	...13,093	.....	...13,093	(209,730)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/11/2020....	.....	.....	413.33.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/03/2020....	...2,015	...772,273	383.26.....	...16,644	.....	.....	...974	.....	...974	(16,769)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/03/2020....	.....	.....	410.61.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/04/2020....	...31,682	...12,120,712	382.58.....	...277,213	.....	.....	...17,422	.....	...17,422	(280,741)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/04/2020....	.....	.....	412.49.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/04/2020....	...20,039	...7,661,391	382.32.....	...175,543	.....	.....	...11,506	.....	...11,506	(176,703)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/12/2019....	12/04/2020....	.....	.....	410.81.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYYJLN8C3868...	12/17/2019....	12/15/2020....	#####	...68,371,951	3,168.8.....	...3,064,431	.....	.....	...3,319,422	.....	...3,319,422	(116,936)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYYJLN8C3868...	12/17/2019....	12/15/2020....	#####	...60,676,925	3,168.8.....	...2,980,451	.....	.....	...3,316,288	.....	...3,316,288	19,966	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	...1,112	.....	...1,112	(9,444)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	...1,558	.....	...1,558	(15,133)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	...80,153	.....	...80,153	(291,069)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	...101,565	.....	...101,565	(399,508)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	...37,549	.....	...37,549	(138,420)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	...51,098	.....	...51,098	(185,438)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	...52,369	.....	...52,369	(188,836)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	...111,722	.....	...111,722	(424,449)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....	...57,394	.....	...57,394	(224,802)	.....	.....	.....	.....	.....	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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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			39,678		39,678	(160,360)						03.....
JP Morgan Mozaic USD Index 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			49,104		49,104	(192,854)						03.....
JP Morgan Mozaic USD Index 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			8,839		8,839	(67,521)						03.....
JP Morgan Mozaic USD Index 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			38,344		38,344	(155,640)						03.....
JP Morgan Mozaic USD Index 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			4,982		4,982	(44,967)						03.....
JP Morgan Mozaic USD Index 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			5,486		5,486	(42,313)						03.....
JP Morgan Mozaic USD Index 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			5,274		5,274	(42,083)						03.....
JP Morgan Mozaic USD Index 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			8,993		8,993	(81,222)						03.....
JP Morgan Mozaic USD Index 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			13,049		13,049	(118,817)						03.....
JP Morgan Mozaic USD Index 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			3,682		3,682	(35,325)						03.....
JP Morgan Mozaic USD Index 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			4,813		4,813	(35,686)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/18/2019....	11/17/2021....	452	177,425	392.23.....	4,424			623		623	(3,220)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/09/2022....	23,585	9,223,327	391.07.....	331,367			79,638		79,638	(189,043)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/12/2022....	34,439	13,501,297	392.04.....	470,086			110,467		110,467	(268,311)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/13/2022....	33,969	13,291,988	391.3.....	474,544			113,837		113,837	(270,570)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/16/2022....	38,179	14,969,690	392.09.....	521,910			122,811		122,811	(297,110)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/16/2022....	30,394	11,959,573	393.48.....	398,470			90,225		90,225	(226,769)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/10/2021....	7,760	3,025,714	389.89.....	84,977			13,937		13,937	(61,079)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/10/2021....	3,383	1,323,040	391.13.....	35,247			5,491		5,491	(25,368)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/13/2021....	2,645	1,039,279	392.87.....	25,739			3,751		3,751	(18,519)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/14/2021....	2,815	1,107,292	393.42.....	26,794			3,823		3,823	(19,269)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/15/2021....	4,552	1,782,280	391.5.....	46,890			7,276		7,276	(33,700)						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/16/2021....	6,784	2,684,875	395.75.....	58,820			7,602		7,602	(42,113)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/17/2021....	5,707	2,259,049	395.83.....	49,367			6,373		6,373	(35,321)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/05/2022....	1,184	462,445	390.46.....	16,901			4,118		4,118	(9,662)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/19/2019....	12/14/2020....	10,311	3,972,995	385.33.....	92,074			4,021		4,021	(79,948)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/19/2019....	12/14/2020....			415.3.....	(0)												03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/19/2019....	12/15/2020....	6,325	2,437,646	385.37.....	55,664			2,481		2,481	(48,140)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/19/2019....	12/15/2020....			413.8.....	(0)												03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/19/2019....	12/16/2020....	22,265	8,607,123	386.58.....	187,247			7,174		7,174	(161,556)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/19/2019....	12/16/2020....			416.4.....	(0)												03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/19/2019....	12/17/2020....	22,991	8,892,807	386.8.....	194,272			7,229		7,229	(168,095)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/19/2019....	12/17/2020....			418.83.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			11,193		11,193	(242,498)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/19/2019....	12/18/2020....			416.56.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			345		345	(5,126)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/19/2019....	12/11/2020....			414.35.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			14,911		14,911	(247,096)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/19/2019....	12/11/2020....			413.56.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			8,801		8,801	(181,280)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/19/2019....	12/11/2020....			417.21.....	(0)												03.....
Morgan Stanley 3D Index Call 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			3,420		3,420	(20,062)						03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653..	12/19/2019....	11/19/2020....			637.74.....	(0)												03.....
Morgan Stanley 3D Index Call 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			3,560		3,560	(17,898)						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 Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653..	12/19/2019....	12/11/2020....			642.03.....	(0)												03.....
Morgan Stanley 3D Index Call 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			1,149		1,149	(6,762)						03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653..	12/19/2019....	12/18/2020....			650.67.....	(0)												03.....
JP Morgan Mozaic USD Index 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			7,234		7,234	(66,260)						03.....
JP Morgan Mozaic USD Index 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			54,565		54,565	(217,062)						03.....
JP Morgan Mozaic USD Index 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			420		420	(2,236)						03.....
JP Morgan Mozaic USD Index 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			7,494		7,494	(69,557)						03.....
JP Morgan Mozaic USD Index 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			1,716		1,716	(18,476)						03.....
JP Morgan Mozaic USD Index 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			2,351		2,351	(25,029)						03.....
JP Morgan Mozaic USD Index 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			3,624		3,624	(32,522)						03.....
JP Morgan Mozaic USD Index 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			109,046		109,046	(430,734)						03.....
JP Morgan Mozaic USD Index 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			44,717		44,717	(184,276)						03.....
JP Morgan Mozaic USD Index 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			52,937		52,937	(206,847)						03.....
JP Morgan Mozaic USD Index 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			53,462		53,462	(218,430)						03.....
JP Morgan Mozaic II USD Index 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			1,089		1,089	(3,728)						03.....
JP Morgan Mozaic II USD Index 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			46,218		46,218	(117,641)						03.....
JP Morgan Mozaic II USD Index 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			96,810		96,810	(242,109)						03.....
JP Morgan Mozaic II USD Index 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			95,617		95,617	(240,381)						03.....
JP Morgan Mozaic II USD Index 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			4,000		4,000	(11,014)						03.....
JP Morgan Mozaic II USD Index 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			228,459		228,459	(599,322)						03.....
JP Morgan Mozaic II USD Index 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			31,059		31,059	(156,236)						03.....
JP Morgan Mozaic II USD Index 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			13,721		13,721	(72,947)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	12/27/2019....	12/21/2021....	7,314	2,887,281	394.77.....	75,991			9,064		9,064	(47,460)						03.....
JP Morgan Mozaic II USD Index 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			2,882		2,882	(16,329)						03.....
JP Morgan Mozaic II USD Index 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			13,789		13,789	(73,576)						03.....
JP Morgan Mozaic II USD Index 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			2,140		2,140	(13,187)						03.....
JP Morgan Mozaic II USD Index 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			9,517		9,517	(52,254)						03.....
JP Morgan Mozaic II USD Index 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			976		976	(2,566)						03.....
JP Morgan Mozaic USD Index Call 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			587		587	(38,376)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/11/2020....			298.77.....	(0)												03.....
JP Morgan Mozaic USD Index Call 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			802		802	(53,858)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/15/2020....			299.79.....	(0)												03.....
JP Morgan Mozaic USD Index Call 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			693		693	(53,308)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/18/2020....			302.49.....	(0)												03.....
JP Morgan Mozaic USD Index Call 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			490		490	(35,881)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/22/2020....			302.45.....	(0)												03.....
JP Morgan Mozaic USD Index Call 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			932		932	(76,065)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/24/2020....			302.72.....	(0)												03.....
JP Morgan Mozaic USD Index Call 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			783		783	(65,946)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/29/2020....			304.25.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			1,374		1,374	(35,670)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/29/2020....			416.71.....	(0)												03.....
JP Morgan Mozaic II USD Index Call 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			1,951		1,951	(43,140)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/22/2020....			414.24.....	(0)												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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	12/30/2019....	12/23/2020....	...30,219	...11,718,207	387.78.....	243,865	.....	.....	.....8,685	.....	.....8,685	(205,555)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/23/2020....	.....	.....	417.41.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....5,947	.....	.....5,947	(151,071)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/24/2020....	.....	.....	418.85.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....8,274	.....	.....8,274	(230,726)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/24/2020....	.....	.....	420.93.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....7,203	.....	.....7,203	(203,691)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/24/2020....	.....	.....	420.07.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....1,961	.....	.....1,961	(54,543)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/28/2020....	.....	.....	425.19.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....460	.....	.....460	(8,894)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/18/2020....	.....	.....	411.95.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....18,525	.....	.....18,525	(433,681)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/18/2020....	.....	.....	417.42.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....3,370	.....	.....3,370	(79,089)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/30/2019....	12/21/2020....	.....	.....	418.88.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....245,180	.....	.....245,180	(89,148)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....153,599	.....	.....153,599	(52,755)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....296,450	.....	.....296,450	(59,193)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....2,484	.....	.....2,484	(233)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....5,871	.....	.....5,871	(82,120)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....88,384	.....	.....88,384	(533,374)	.....	.....	.....	.....	.....	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)
JP Morgan Mozaic USD Index 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	.....	97,046	.....	97,046	(611,343)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	49,082	.....	49,082	(310,850)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	61,412	.....	61,412	(351,512)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	2,022	.....	2,022	(30,910)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	4,363	.....	4,363	(61,441)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	5,431	.....	5,431	(65,705)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	3,783	.....	3,783	(51,691)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	3,288	.....	3,288	(47,421)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	121,284	.....	121,284	(741,931)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	42,727	.....	42,727	(241,911)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	62,178	.....	62,178	(382,656)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/06/2020....	12/03/2021....	469	179,652	383.2.....	.....	7,210	.....	1,389	.....	1,389	(5,822)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/06/2020....	01/05/2022....	3,274	1,301,607	397.55.....	.....	29,696	.....	3,364	.....	3,364	(26,332)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/06/2020....	12/12/2022....	862	340,743	395.5.....	.....	11,484	.....	2,257	.....	2,257	(9,228)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/06/2020....	12/27/2022....	27,095	10,727,041	395.9.....	.....	359,555	.....	70,965	.....	70,965	(288,590)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/06/2020....	12/30/2022....	34,893	13,747,521	393.99.....	.....	491,294	.....	102,656	.....	102,656	(388,638)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/06/2020....	12/30/2022....	20,122	7,958,776	395.53.....	.....	270,638	.....	54,114	.....	54,114	(216,525)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/06/2020....	12/30/2022....	17,442	6,934,587	397.57.....	.....	220,472	.....	41,557	.....	41,557	(178,915)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/06/2020....	01/03/2023....	27,016	10,731,891	397.24.....	.....	345,266	.....	66,076	.....	66,076	(279,191)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/06/2020....	12/27/2021....	7,574	3,011,147	397.56.....	.....	68,015	.....	7,535	.....	7,535	(60,480)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/06/2020....	12/28/2021....	3,479	1,379,639	396.57.....	.....	32,598	.....	3,784	.....	3,784	(28,813)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/06/2020....	12/29/2021....	3,344	1,319,884	394.76.....		33,769		4,256		4,256	(29,513)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	01/06/2020....	12/30/2021....	6,187	2,454,667	396.76.....		57,661		6,666		6,666	(50,995)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/06/2020....	12/31/2021....	4,328	1,720,494	397.53.....		39,125		4,378		4,378	(34,747)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/06/2020....	12/31/2021....	3,077	1,220,428	396.62.....		28,894		3,367		3,367	(25,527)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/06/2020....	01/03/2022....	6,822	2,700,719	395.86.....		66,109		8,044		8,044	(58,065)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/06/2020....	01/04/2022....	2,651	1,050,274	396.17.....		25,424		3,055		3,055	(22,369)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/09/2020....	01/07/2021....	18,522	7,218,408	389.73.....		165,027		4,657		4,657	(160,370)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/09/2020....	01/07/2021....			420.71.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/09/2020....	01/08/2021....	19,888	7,747,507	389.56.....		179,189		5,217		5,217	(173,972)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/09/2020....	01/08/2021....			420.83.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/09/2020....	12/31/2020....	25,552	9,912,708	387.95.....		249,638		7,940		7,940	(241,698)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/09/2020....	12/31/2020....			420.52.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call 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		7,279		7,279	(270,122)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/09/2020....	12/31/2020....			420.48.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call 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		6,412		6,412	(237,295)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/09/2020....	12/31/2020....			421.51.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call 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		2,411		2,411	(84,663)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/09/2020....	01/04/2021....			420.23.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call 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		514		514	(17,235)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/09/2020....	01/05/2021....			419.63.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call 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		4,076		4,076	(128,104)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/09/2020....	01/06/2021....			418.86.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call 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		71		71	(2,364)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	01/09/2020....	12/23/2020....	.....	.....	418.99.....	.....	.....(0).....	.....	.....	.....	.....	......0.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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.....	.....	.....110.....	.....	.....110.....	(4,070).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/09/2020....	12/24/2020....	.....	.....	417.33.....	.....	.....(0).....	.....	.....	.....	.....	......0.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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.....	.....	.....7,474.....	.....	.....7,474.....	(221,065).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/09/2020....	12/30/2020....	.....	.....	417.94.....	.....	.....(0).....	.....	.....	.....	.....	......0.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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.....	.....	.....1,692.....	.....	.....1,692.....	(26,414).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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.....	.....	.....61,071.....	.....	.....61,071.....	(399,027).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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.....	.....	.....42,906.....	.....	.....42,906.....	(271,384).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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.....	.....	.....128,504.....	.....	.....128,504.....	(814,161).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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.....	.....	.....2,448.....	.....	.....2,448.....	(38,682).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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.....	.....	.....1,803.....	.....	.....1,803.....	(24,179).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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.....	.....	.....5,554.....	.....	.....5,554.....	(91,183).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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.....	.....	.....1,972.....	.....	.....1,972.....	(27,912).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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.....	.....	.....2,104.....	.....	.....2,104.....	(33,954).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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.....	.....	.....67,532.....	.....	.....67,532.....	(418,965).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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.....	.....	.....156,281.....	.....	.....156,281.....	(1,004,938).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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.....	.....	.....80,458.....	.....	.....80,458.....	(506,753).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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.....	.....	.....447.....	.....	.....447.....	(4,384).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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.....	.....	.....5,283.....	.....	.....5,283.....	(17,503).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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.....	.....	.....2,231.....	.....	.....2,231.....	(7,351).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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.....	.....	.....84,452.....	.....	.....84,452.....	(370,138).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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.....		52,522.....		52,522.....	(244,019).....						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	01/14/2020....	01/06/2023....	20,787	8,210,968	395.....		302,247		58,278		58,278	(243,969)						03.....
JP Morgan Mozaic II USD Index 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		52,565		52,565	(235,932)						03.....
JP Morgan Mozaic II USD Index 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		49,015		49,015	(242,859)						03.....
JP Morgan Mozaic II USD Index 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		4,681		4,681	(24,116)						03.....
JP Morgan Mozaic II USD Index 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		128,930		128,930	(587,212)						03.....
JP Morgan Mozaic II USD Index 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		373		373	(3,112)						03.....
JP Morgan Mozaic II USD Index 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		2,935		2,935	(20,723)						03.....
JP Morgan Mozaic II USD Index 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		6,871		6,871	(51,732)						03.....
JP Morgan Mozaic II USD Index 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		7,126		7,126	(64,155)						03.....
JP Morgan Mozaic II USD Index 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		5,572		5,572	(52,075)						03.....
JP Morgan Mozaic II USD Index 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		4,040		4,040	(34,893)						03.....
JP Morgan Mozaic II USD Index 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		2,596		2,596	(19,969)						03.....
JP Morgan Mozaic II USD Index 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		5,175		5,175	(46,656)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/15/2020....	01/13/2023....	6,371	1,966,123	308.59.....		65,986		39,490		39,490	(26,497)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/15/2020....	12/23/2022....	15,358	4,665,449	303.77.....		190,622		123,110		123,110	(67,512)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/15/2020....	12/30/2022....	11,533	3,518,221	305.05.....		136,640		86,200		86,200	(50,440)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/15/2020....	12/23/2022....	6,919	2,114,382	305.6.....		79,862		50,304		50,304	(29,557)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/15/2020....	12/16/2022....	9,501	2,880,505	303.19.....		120,159		78,275		78,275	(41,883)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/15/2020....	01/13/2023....	7,131	2,191,680	307.36.....		77,655		47,311		47,311	(30,344)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/15/2020....	01/06/2023....	18,655	5,708,913	306.03.....		213,423		132,787		132,787	(80,636)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/15/2020....	12/12/2022....	13,258	3,996,040	301.4.....		179,311		118,999		118,999	(60,312)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/15/2020....	12/22/2021....	4,252	1,297,810	305.24.....		38,102		22,955		22,955	(15,147)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/15/2020....	12/05/2022....	5,080	1,514,611	298.14.....	77,376	.....	.....53,589	.....	.....53,589	(23,787)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/15/2020....	12/19/2022....	8,238	2,476,882	300.66.....	114,999	.....	.....77,133	.....	.....77,133	(37,866)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/15/2020....	12/20/2022....	6,154	1,874,289	304.55.....	73,945	.....	.....47,023	.....	.....47,023	(26,922)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/15/2020....	12/27/2022....	18,848	5,781,170	306.73.....	208,360	.....	.....128,627	.....	.....128,627	(79,733)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/15/2020....	12/16/2022....	16,186	4,883,409	301.71.....	216,770	.....	.....143,922	.....	.....143,922	(72,847)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/15/2020....	12/30/2022....	837	252,072	301.1.....	11,557	.....	.....7,682	.....	.....7,682	(3,875)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/15/2020....	01/06/2023....	9,327	2,840,726	304.58.....	113,022	.....	.....71,747	.....	.....71,747	(41,275)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/15/2020....	12/23/2022....	5,795	1,726,375	297.9.....	89,765	.....	.....62,415	.....	.....62,415	(27,349)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/15/2020....	01/09/2023....	7,891	2,426,074	307.44.....	85,445	.....	.....51,836	.....	.....51,836	(33,610)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/15/2020....	01/13/2022....	506	158,346	312.69.....	3,120	.....	.....1,597	.....	.....1,597	(1,523)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/15/2020....	12/09/2022....	3,970	1,174,698	295.91.....	65,652	.....	.....46,534	.....	.....46,534	(19,118)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/15/2020....	11/30/2021....	4,824	1,443,470	299.21.....	57,010	.....	.....37,946	.....	.....37,946	(19,064)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/15/2020....	12/10/2021....	3,807	1,121,682	294.66.....	55,517	.....	.....39,761	.....	.....39,761	(15,756)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/15/2020....	01/03/2022....	3,466	1,057,549	305.15.....	31,540	.....	.....18,894	.....	.....18,894	(12,646)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/15/2020....	12/17/2021....	4,334	1,310,023	302.24.....	44,895	.....	.....28,442	.....	.....28,442	(16,452)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/15/2020....	01/12/2022....	5,469	1,663,390	304.13.....	52,777	.....	.....32,474	.....	.....32,474	(20,304)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/15/2020....	12/16/2021....	4,266	1,267,100	297.....	56,367	.....	.....38,936	.....	.....38,936	(17,431)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/15/2020....	12/23/2021....	4,656	1,420,625	305.14.....	41,972	.....	.....25,289	.....	.....25,289	(16,683)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	01/15/2020....	12/13/2022....	6,112	1,847,210	302.25.....	80,040	.....	.....52,506	.....	.....52,506	(27,534)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868...	01/16/2020....	01/15/2021....	#####	76,810,684	3,289.29.....	3,102,384	.....	.....1,642,536	.....	.....1,642,536	(1,459,848)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYYJLN8C3868...	01/16/2020....	01/15/2021....	#####	52,500,808	3,289.29.....	2,299,010	.....	.....1,268,093	.....	.....1,268,093	(1,030,918)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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		463		463	(7,383)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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		3,147		3,147	(60,333)						03.....
JP Morgan Mozaic USD Index 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		6,162		6,162	(96,906)						03.....
JP Morgan Mozaic USD Index 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		1,985		1,985	(29,901)						03.....
JP Morgan Mozaic USD Index 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		1,289		1,289	(21,643)						03.....
JP Morgan Mozaic USD Index 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		115,975		115,975	(758,231)						03.....
JP Morgan Mozaic USD Index 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		54,896		54,896	(361,067)						03.....
JP Morgan Mozaic USD Index 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		66,810		66,810	(425,639)						03.....
JP Morgan Mozaic USD Index 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		66,767		66,767	(447,105)						03.....
JP Morgan Mozaic II USD Index 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		725		725	(5,916)						03.....
JP Morgan Mozaic II USD Index 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		57,567		57,567	(282,499)						03.....
JP Morgan Mozaic II USD Index 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		44,113		44,113	(213,757)						03.....
JP Morgan Mozaic II USD Index 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		10,055		10,055	(42,341)						03.....
JP Morgan Mozaic II USD Index 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		851		851	(5,123)						03.....
JP Morgan Mozaic II USD Index 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		102,507		102,507	(492,207)						03.....
JP Morgan Mozaic II USD Index 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		2,939		2,939	(28,109)						03.....
JP Morgan Mozaic II USD Index 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		3,490		3,490	(36,498)						03.....
JP Morgan Mozaic II USD Index 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		6,958		6,958	(59,985)						03.....
JP Morgan Mozaic II USD Index 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		2,398		2,398	(21,764)						03.....
JP Morgan Mozaic II USD Index 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		8,826		8,826	(76,909)						03.....
JP Morgan Mozaic II USD Index 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		3,229		3,229	(30,594)						03.....
JP Morgan Mozaic II USD Index 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		3,228		3,228	(12,961)						03.....
JP Morgan Mozaic II USD Index 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		89,686		89,686	(405,369)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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		532		532	(47,606)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	12/31/2020....			303.61.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call 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		677		677	(56,253)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/06/2021....			304.32.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call 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		454		454	(40,623)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/11/2021....			304.04.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call 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		638		638	(55,384)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/13/2021....			304.33.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call 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		588		588	(58,580)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/15/2021....			304.62.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call 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		180		180	(16,611)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/20/2021....			304.18.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call 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		8,203		8,203	(306,906)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/15/2021....			422.81.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call 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		1,838		1,838	(72,501)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/15/2021....			425.34.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call 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		1,307		1,307	(48,928)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/19/2021....			423.2.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call 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		217		217	(8,011)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/20/2021....			422.25.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call 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		5,212		5,212	(169,850)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/21/2021....			421.16.....		(0)					0						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)
JP Morgan Mozaic II USD Index Call 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	.....	.....9,054	.....	.....9,054	(276,582)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/22/2021....	.....	.....	423.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....3,483	.....	.....3,483	(119,919)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/08/2021....	.....	.....	422.84.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....1,443	.....	.....1,443	(49,407)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/11/2021....	.....	.....	424.32.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....489	.....	.....489	(15,783)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/12/2021....	.....	.....	420.23.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....2,884	.....	.....2,884	(97,925)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/13/2021....	.....	.....	419.79.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....3,767	.....	.....3,767	(130,828)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/14/2021....	.....	.....	423.06.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....5,443	.....	.....5,443	(189,014)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/15/2021....	.....	.....	424.07.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....252	.....	.....252	(6,987)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	12/18/2020....	.....	.....	417.5.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....69	.....	.....69	(1,993)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/07/2021....	.....	.....	414.02.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....5,703	.....	.....5,703	(201,309)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/23/2020....	01/08/2021....	.....	.....	422.14.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....2,963	.....	.....2,963	(28,877)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	.....59,356	.....	.....59,356	(254,285)	.....	.....	.....	.....	.....	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)
JP Morgan Mozaic USD Index 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		53,156		53,156	(202,500)						03.....
JP Morgan Mozaic USD Index 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		3,157		3,157	(31,931)						03.....
JP Morgan Mozaic USD Index 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		3,303		3,303	(30,541)						03.....
JP Morgan Mozaic USD Index 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		805		805	(5,000)						03.....
JP Morgan Mozaic USD Index 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		6,860		6,860	(53,406)						03.....
JP Morgan Mozaic USD Index 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		9,452		9,452	(78,447)						03.....
JP Morgan Mozaic USD Index 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		162,210		162,210	(727,755)						03.....
JP Morgan Mozaic USD Index 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		51,468		51,468	(229,407)						03.....
JP Morgan Mozaic USD Index 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		34,735		34,735	(155,682)						03.....
JP Morgan Mozaic II USD Index 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		1,105		1,105	(6,476)						03.....
JP Morgan Mozaic II USD Index 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		9,050		9,050	(42,361)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/30/2020....	01/13/2023....	1,390	554,814	399.19.....		14,413		3,074		3,074	(11,338)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/30/2020....	01/20/2023....	935	365,978	391.5.....		12,396		3,261		3,261	(9,134)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/30/2020....	01/20/2023....	11,723	4,669,307	398.3.....		125,554		27,665		27,665	(97,889)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/30/2020....	01/23/2023....	26,237	10,402,816	396.5.....		298,048		69,158		69,158	(228,890)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/30/2020....	01/24/2023....	19,623	7,748,519	394.86.....		234,893		56,952		56,952	(177,940)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/30/2020....	01/25/2023....	4,145	1,655,837	399.48.....		42,859		9,192		9,192	(33,667)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/30/2020....	01/26/2023....	5,585	2,217,966	397.1.....		62,389		14,282		14,282	(48,107)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/30/2020....	01/27/2023....	83,285	32,685,839	392.46.....		1,076,869		278,014		278,014	(798,855)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/30/2020....	01/05/2022....	699	278,754	398.67.....		4,867		652		652	(4,215)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/30/2020....	01/21/2022....	9,965	3,975,545	398.97.....		69,652		9,578		9,578	(60,074)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/30/2020....	01/21/2022....	3,629	1,444,707	398.05.....		26,422		3,773		3,773	(22,649)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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..	01/30/2020....	01/24/2022....	2,246	887,687	395.26.....	.....	.....18,506	.....	.....2,974	.....	.....2,974	(15,532)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	01/30/2020....	01/25/2022....	7,544	2,986,602	395.88.....	.....	.....60,580	.....	.....9,524	.....	.....9,524	(51,056)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	01/30/2020....	01/26/2022....	5,369	2,130,958	396.87.....	.....	.....41,398	.....	.....6,266	.....	.....6,266	(35,133)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	01/30/2020....	01/27/2022....	3,939	1,556,692	395.23.....	.....	.....32,612	.....	.....5,276	.....	.....5,276	(27,336)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	01/30/2020....	01/28/2022....	2,084	825,488	396.02.....	.....	.....16,717	.....	.....2,626	.....	.....2,626	(14,092)	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653..	02/05/2020....	01/08/2021....	947	584,817	617.28.....	.....	.....20,691	.....	.....2,661	.....	.....2,661	(18,031)	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653..	02/05/2020....	01/08/2021....			663.71.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653..	02/05/2020....	01/21/2021....	1,068	669,520	626.78.....	.....	.....18,298	.....	.....2,363	.....	.....2,363	(15,935)	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653..	02/05/2020....	01/21/2021....			661.84.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653..	02/05/2020....	02/04/2021....	922	571,682	619.73.....	.....	.....20,165	.....	.....2,831	.....	.....2,831	(17,334)	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653..	02/05/2020....	02/04/2021....			670.01.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	02/05/2020....	01/29/2021....	52,358	20,057,368	383.08.....	.....	.....541,383	.....	.....45,787	.....	.....45,787	(495,597)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	02/05/2020....	01/29/2021....			414.64.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	02/05/2020....	02/01/2021....	10,491	4,019,806	383.17.....	.....	.....110,260	.....	.....9,288	.....	.....9,288	(100,971)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	02/05/2020....	02/01/2021....			417.6.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	02/05/2020....	02/02/2021....	5,484	2,101,307	383.16.....	.....	.....57,419	.....	.....4,898	.....	.....4,898	(52,521)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	02/05/2020....	02/02/2021....			416.75.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	02/05/2020....	02/03/2021....	31,075	11,906,375	383.15.....	.....	.....314,789	.....	.....27,908	.....	.....27,908	(286,882)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	02/05/2020....	02/03/2021....			412.44.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	02/05/2020....	02/04/2021....	33,314	12,834,733	385.26.....	.....	.....307,159	.....	.....22,584	.....	.....22,584	(284,575)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	02/05/2020....	02/04/2021....			414.76.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	02/05/2020....	01/25/2021....	9,442	3,676,416	389.37.....		71,476		3,148		3,148	(68,328)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	02/05/2020....	01/25/2021....	.....	.....	422.36.....	.....	.....(0).....	.....	.....	.....	.....	......0.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/05/2020....	01/26/2021....	8,560.....	3,333,330.....	389.43.....	.....	......64,025.....	.....	.....2,857.....	.....	.....2,857.....	(61,168).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/05/2020....	01/26/2021....	.....	.....	420.45.....	.....	.....(0).....	.....	.....	.....	.....	......0.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/05/2020....	01/27/2021....	24,168.....	9,319,250.....	385.6.....	.....	.....218,480.....	.....	.....14,558.....	.....	.....14,558.....	(203,922).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/05/2020....	01/27/2021....	.....	.....	415.54.....	.....	.....(0).....	.....	.....	.....	.....	......0.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/05/2020....	01/28/2021....	32,614.....	12,601,312.....	386.38.....	.....	.....286,349.....	.....	.....17,704.....	.....	.....17,704.....	(268,645).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/05/2020....	01/28/2021....	.....	.....	417.47.....	.....	.....(0).....	.....	.....	.....	.....	......0.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/05/2020....	01/29/2021....	32,685.....	12,622,067.....	386.17.....	.....	.....288,938.....	.....	.....18,463.....	.....	.....18,463.....	(270,474).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/05/2020....	01/29/2021....	.....	.....	416.66.....	.....	.....(0).....	.....	.....	.....	.....	......0.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/05/2020....	01/29/2021....	31,863.....	12,276,314.....	385.29.....	.....	.....294,410.....	.....	.....20,443.....	.....	.....20,443.....	(273,966).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/05/2020....	01/29/2021....	.....	.....	415.89.....	.....	.....(0).....	.....	.....	.....	.....	......0.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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.....	.....	.....154.....	.....	.....154.....	(4,275).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/05/2020....	01/21/2021....	.....	.....	419.11.....	.....	.....(0).....	.....	.....	.....	.....	......0.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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.....	.....	.....7,080.....	.....	.....7,080.....	(165,212).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/05/2020....	01/22/2021....	.....	.....	420.32.....	.....	.....(0).....	.....	.....	.....	.....	......0.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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.....	.....	.....7,974.....	.....	.....7,974.....	(173,240).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/05/2020....	01/22/2021....	.....	.....	418.87.....	.....	.....(0).....	.....	.....	.....	.....	......0.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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.....	.....	.....514.....	.....	.....514.....	(6,993).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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.....	.....	.....4,105.....	.....	.....4,105.....	(26,398).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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.....	.....	.....5,322.....	.....	.....5,322.....	(38,089).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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.....	.....	.....3,928.....	.....	.....3,928.....	(30,859).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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.....		7,472.....		7,472.....	(62,515).....						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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		2,655		2,655	(22,704)						03.....
JP Morgan Mozaic USD Index 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		121,540		121,540	(461,534)						03.....
JP Morgan Mozaic USD Index 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		51,411		51,411	(197,082)						03.....
JP Morgan Mozaic USD Index 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		50,376		50,376	(184,607)						03.....
JP Morgan Mozaic USD Index 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		82,663		82,663	(305,368)						03.....
JP Morgan Mozaic USD Index 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		65,084		65,084	(235,341)						03.....
JP Morgan Mozaic USD Index 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		433		433	(4,794)						03.....
JP Morgan Mozaic USD Index 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		109,291		109,291	(451,891)						03.....
JP Morgan Mozaic USD Index 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		37,416		37,416	(151,057)						03.....
JP Morgan Mozaic USD Index 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		52,120		52,120	(206,615)						03.....
JP Morgan Mozaic USD Index 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		56,147		56,147	(234,744)						03.....
JP Morgan Mozaic USD Index 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		354		354	(4,998)						03.....
JP Morgan Mozaic USD Index 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		603		603	(8,451)						03.....
JP Morgan Mozaic USD Index 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		294		294	(3,212)						03.....
JP Morgan Mozaic USD Index 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		378		378	(3,688)						03.....
JP Morgan Mozaic USD Index 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		748		748	(5,877)						03.....
JP Morgan Mozaic USD Index 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		10,399		10,399	(71,086)						03.....
JP Morgan Mozaic USD Index 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		3,827		3,827	(28,923)						03.....
JP Morgan Mozaic II USD Index 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		318		318	(3,109)						03.....
JP Morgan Mozaic II USD Index 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		14,978		14,978	(90,019)						03.....
JP Morgan Mozaic II USD Index 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		8,161		8,161	(51,570)						03.....
JP Morgan Mozaic II USD Index 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		4,518		4,518	(29,718)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	02/10/2020....	02/08/2022....	9,381	3,718,062	396.34.....	.....	89,401	.....	11,905	.....	11,905	(77,496)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	5,622	.....	5,622	(34,683)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	2,081	.....	2,081	(6,879)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	7,909	.....	7,909	(27,328)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	128,721	.....	128,721	(421,154)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	141,250	.....	141,250	(442,969)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	28,667	.....	28,667	(81,592)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	379	.....	379	(3,506)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	37,051	.....	37,051	(102,563)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	240,236	.....	240,236	(729,509)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	120,314	.....	120,314	(438,377)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	116,719	.....	116,719	(440,824)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	83,548	.....	83,548	(303,260)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	48,128	.....	48,128	(173,959)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	61,244	.....	61,244	(200,453)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	970	.....	970	(4,893)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	8,186	.....	8,186	(43,621)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	10,279	.....	10,279	(49,847)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	11,854	.....	11,854	(54,318)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	4,682	.....	4,682	(23,883)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	14,354	.....	14,354	(78,934)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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		2,529		2,529	(13,283)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	02/13/2020....	02/12/2021....	...35,036	...13,649,944	389.6.....	.....	.....298,855	.....	.....13,659	.....	.....13,659	(285,196)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/13/2020....	02/12/2021....	.....	.....	421.17.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....14,145	.....	.....14,145	(288,376)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/13/2020....	02/05/2021....	.....	.....	420.74.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....14,026	.....	.....14,026	(268,037)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/13/2020....	02/05/2021....	.....	.....	419.05.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....7,661	.....	.....7,661	(146,253)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/13/2020....	02/08/2021....	.....	.....	421.91.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....4,513	.....	.....4,513	(85,735)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/13/2020....	02/09/2021....	.....	.....	422.29.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....11,365	.....	.....11,365	(237,685)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/13/2020....	02/10/2021....	.....	.....	419.21.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....9,214	.....	.....9,214	(188,725)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/13/2020....	02/11/2021....	.....	.....	421.27.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....405	.....	.....405	(6,148)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/13/2020....	01/29/2021....	.....	.....	416.24.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....313	.....	.....313	(3,458)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/13/2020....	01/29/2021....	.....	.....	406.24.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....16,032	.....	.....16,032	(278,856)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/13/2020....	02/05/2021....	.....	.....	419.15.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653..	02/19/2020....	02/12/2021....	#####	...77,722,400	3,380.16.....	.....	...3,204,495	.....	.....619,629	.....	.....619,629	...(2,584,866)	.....	.....	.....	.....	.....	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	3,380.16.....		...2,436,807		496,556		496,556	...(1,940,251)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2020....	01/17/2023....	13,907	4,314,462	310.23.....		191,949		79,358		79,358	(112,590)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2020....	02/07/2023....	12,609	3,984,810	316.03.....		140,871		51,360		51,360	(89,511)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2020....	01/20/2023....	8,390	2,592,420	309.....		121,383		51,250		51,250	(70,133)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2020....	01/27/2023....	8,175	2,555,631	312.63.....		103,595		80,001		80,001	(23,593)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2020....	02/03/2023....	10,459	3,284,530	314.05.....		125,986		47,844		47,844	(78,141)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2020....	12/30/2022....	8,876	2,680,701	302.01.....		162,766		77,795		77,795	(84,971)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2020....	01/13/2022....	6,627	2,012,438	303.69.....		96,462		40,593		40,593	(55,869)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2020....	02/18/2022....	7,921	2,542,277	320.95.....		51,770		13,416		13,416	(38,354)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2020....	02/01/2023....	10,360	3,220,791	310.88.....		140,674		57,020		57,020	(83,655)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2020....	01/23/2023....	13,478	4,236,621	314.33.....		159,534		60,216		60,216	(99,318)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2020....	02/16/2023....	7,416	2,376,554	320.47.....		69,597		23,290		23,290	(46,307)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2020....	01/09/2023....	11,821	3,609,399	305.35.....		193,957		87,141		87,141	(106,817)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2020....	02/07/2022....	5,641	1,773,320	314.36.....		51,256		16,268		16,268	(34,988)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2020....	02/13/2023....	12,477	3,968,021	318.02.....		129,215		45,433		45,433	(83,782)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2020....	02/17/2023....	13,764	4,411,282	320.49.....		129,163		43,386		43,386	(85,777)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2020....	01/21/2022....	6,704	2,099,825	313.23.....		63,398		20,635		20,635	(42,764)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2020....	01/13/2023....	11,629	3,525,396	303.16.....		206,212		96,602		96,602	(109,609)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2020....	02/10/2023....	8,219	2,618,539	318.59.....		82,996		28,808		28,808	(54,188)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2020....	01/04/2023....	8,203	2,481,408	302.51.....		148,179		69,633		69,633	(78,546)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2020....	01/30/2023....	6,880	2,152,552	312.89.....		86,467		33,594		33,594	(52,873)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2020....	01/27/2022....	6,262	1,975,886	315.55.....		53,022		16,160		16,160	(36,862)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/21/2020....	12/28/2022....	7,255	2,198,332	303.....		128,527		60,380		60,380	(68,147)						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 Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2020....	02/14/2022....	5,990	1,907,606	318.48.....	44,438	.....	.....12,326	.....	.....12,326	(32,112)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2020....	02/01/2022....	6,807	2,114,595	310.65.....	73,584	.....	.....26,018	.....	.....26,018	(47,566)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	02/21/2020....	01/27/2023....	13,839	4,289,333	309.95.....	194,016	.....	.....40,470	.....	.....40,470	(153,546)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....479	.....	.....479	(3,636)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....12,195	.....	.....12,195	(91,549)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....1,466	.....	.....1,466	(5,409)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....184,545	.....	.....184,545	(762,101)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....58,098	.....	.....58,098	(262,988)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....155,421	.....	.....155,421	(641,613)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....104,352	.....	.....104,352	(447,440)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....31,528	.....	.....31,528	(119,212)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	02/21/2020....	02/16/2023....	17,852	7,055,948	395.25.....	258,495	.....	.....52,372	.....	.....52,372	(206,123)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	02/21/2020....	02/17/2023....	17,089	6,753,033	395.18.....	248,125	.....	.....50,402	.....	.....50,402	(197,723)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	02/21/2020....	02/17/2023....	36,389	14,456,049	397.26.....	497,079	.....	.....95,320	.....	.....95,320	(401,759)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	02/21/2020....	02/10/2022....	2,713	1,074,276	396.01.....	28,213	.....	.....3,557	.....	.....3,557	(24,655)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	02/21/2020....	02/17/2023....	17,511	7,003,353	399.94.....	220,639	.....	.....39,229	.....	.....39,229	(181,410)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	02/21/2020....	02/11/2022....	3,492	1,388,806	397.72.....	33,941	.....	.....3,995	.....	.....3,995	(29,946)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	02/21/2020....	02/11/2022....	17,110	6,775,732	396.02.....	178,111	.....	.....22,484	.....	.....22,484	(155,626)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	02/21/2020....	02/14/2022....	3,180	1,259,618	396.15.....	32,973	.....	.....4,172	.....	.....4,172	(28,801)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	02/21/2020....	02/15/2022....	5,923	2,348,998	396.61.....	60,352	.....	.....7,510	.....	.....7,510	(52,842)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	02/21/2020....	02/16/2022....	7,868	3,096,207	393.54.....	90,556	.....	.....12,762	.....	.....12,762	(77,794)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	02/21/2020....	02/17/2022....	1,248	497,751	398.81.....	11,670	.....	.....1,330	.....	.....1,330	(10,339)	.....	.....	.....	.....	.....	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)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/21/2020....	02/18/2022....	2,628	1,052,713	400.6.....		22,836		2,420		2,420	(20,416)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/25/2020....	01/22/2021....	7,502	2,107,958	280.97.....		25,433		709		709	(24,724)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/25/2020....	01/22/2021....	7,502		303.06.....		.0					(0)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/19/2021....	7,094	1,986,396	280.03.....		27,665		1,207		1,207	(26,458)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/19/2021....	7,094		302.42.....		.0					(0)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/23/2021....	8,109	2,271,180	280.08.....		31,787		1,429		1,429	(30,359)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/23/2021....	8,109		303.56.....		.0					(0)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/24/2021....	10,647	2,953,654	277.41.....		51,746		3,313		3,313	(48,433)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/24/2021....	10,647		300.33.....		.0					(0)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/25/2020....	01/26/2021....	11,274	3,164,497	280.7.....		39,119		1,207		1,207	(37,912)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/25/2020....	01/26/2021....	11,274		301.57.....		.0					(0)						03.....
JP Morgan Mozaic USD Index Call 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		4,093		4,093	(75,600)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/25/2020....	01/29/2021....	17,065		299.28.....		.0					(0)						03.....
JP Morgan Mozaic USD Index Call 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		3,313		3,313	(50,422)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/01/2021....	10,536		298.04.....		.0					(0)						03.....
JP Morgan Mozaic USD Index Call 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		2,808		2,808	(38,097)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/03/2021....	7,603		297.15.....		.0					(0)						03.....
JP Morgan Mozaic USD Index Call 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		1,406		1,406	(28,760)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/05/2021....	7,081		299.91.....		.0					(0)						03.....
JP Morgan Mozaic USD Index Call 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		1,887		1,887	(35,602)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/10/2021....	8,559		300.18.....		.0					(0)						03.....
JP Morgan Mozaic USD Index Call 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		2,102		2,102	(46,819)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/12/2021....	12,292		301.98.....		0					(0)						03.....
JP Morgan Mozaic USD Index Call 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		2,654		2,654	(56,328)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/17/2021....	14,782		301.74.....		0					(0)						03.....
JP Morgan Mozaic II USD Index Call 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		14,441		14,441	(167,060)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/24/2021....	26,266		417.15.....		0					(0)						03.....
JP Morgan Mozaic II USD Index Call 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		3,081		3,081	(47,227)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/16/2021....	8,062		424.24.....		0					(0)						03.....
JP Morgan Mozaic II USD Index Call 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		371		371	(5,587)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/17/2021....	964		421.63.....		0					(0)						03.....
JP Morgan Mozaic II USD Index Call 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		9,857		9,857	(141,497)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/18/2021....	24,571		418.19.....		0					(0)						03.....
JP Morgan Mozaic II USD Index Call 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		31,446		31,446	(515,223)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/19/2021....	93,768		422.3.....		0					(0)						03.....
JP Morgan Mozaic II USD Index Call 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		5,716		5,716	(91,907)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/22/2021....	16,435		425.73.....		0					(0)						03.....
JP Morgan Mozaic II USD Index Call 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		3,140		3,140	(49,965)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/23/2021....	8,925		425.41.....		0					(0)						03.....
JP Morgan Mozaic II USD Index Call 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		1,096		1,096	(11,835)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/04/2021....	1,656		416.28.....		0					(0)						03.....
JP Morgan Mozaic II USD Index Call 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		23,246		23,246	(352,471)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/25/2020....	02/12/2021....	60,308		419.75.....		0					(0)						03.....
JP Morgan Mozaic II USD Index Call 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		4,805		4,805	(75,929)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	02/25/2020....	02/12/2021....	12,876		424.84.....		0					(0)						03.....
JP Morgan Mozaic USD Index 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		2,904		2,904	(11,879)						03.....
JP Morgan Mozaic USD Index 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		1,418		1,418	(6,147)						03.....
JP Morgan Mozaic USD Index 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		5,461		5,461	(18,399)						03.....
JP Morgan Mozaic USD Index 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		7,220		7,220	(22,600)						03.....
JP Morgan Mozaic USD Index 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		51,851		51,851	(115,238)						03.....
JP Morgan Mozaic USD Index 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		42,203		42,203	(107,377)						03.....
JP Morgan Mozaic USD Index 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		26,376		26,376	(73,878)						03.....
JP Morgan Mozaic USD Index 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		15,555		15,555	(39,437)						03.....
JP Morgan Mozaic USD Index 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		42,221		42,221	(115,223)						03.....
JP Morgan Mozaic USD Index 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		31,371		31,371	(76,543)						03.....
JP Morgan Mozaic USD Index 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		1,560		1,560	(4,840)						03.....
JP Morgan Mozaic USD Index 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		6,812		6,812	(25,798)						03.....
JP Morgan Mozaic USD Index 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		46,371		46,371	(125,743)						03.....
JP Morgan Mozaic USD Index 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		12,200		12,200	(31,488)						03.....
JP Morgan Mozaic USD Index 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		12,757		12,757	(35,628)						03.....
JP Morgan Mozaic USD Index 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		16,465		16,465	(38,061)						03.....
JP Morgan Mozaic USD Index 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		3,733		3,733	(15,703)						03.....
JP Morgan Mozaic USD Index 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		7,497		7,497	(33,778)						03.....
JP Morgan Mozaic USD Index 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		7,474		7,474	(30,272)						03.....
JP Morgan Mozaic USD Index 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		2,043		2,043	(8,466)						03.....
JP Morgan Mozaic USD Index 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		1,883		1,883	(10,604)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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	.....	3,819	.....	3,819	(17,486)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	1,244	.....	1,244	(6,557)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	907	.....	907	(3,486)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	1,914	.....	1,914	(4,054)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	84,933	.....	84,933	(210,764)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	141,126	.....	141,126	(336,671)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	40,129	.....	40,129	(95,512)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	29,783	.....	29,783	(69,740)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	213,640	.....	213,640	(487,302)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	88,444	.....	88,444	(168,246)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	68,299	.....	68,299	(137,536)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	3,838	.....	3,838	(13,508)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	5,277	.....	5,277	(19,651)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	7,796	.....	7,796	(28,607)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	6,397	.....	6,397	(25,351)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	3,782	.....	3,782	(14,418)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	10,794	.....	10,794	(34,302)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	25,615	.....	25,615	(63,098)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	3,354	.....	3,354	(8,715)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	14,995	.....	14,995	(24,010)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	98,189	.....	98,189	(111,465)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	395,100	.....	395,100	(550,291)	.....	.....	.....	.....	.....	03.....

QE06.172

SCHEDULE DB - PART A - SECTION 1

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

QE06.173

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	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)
JP Morgan Mozaic II USD Index 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	.....	.....259,786	.....	.....259,786	(370,529)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....62,588	.....	.....62,588	(97,198)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....29,908	.....	.....29,908	(50,186)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....31,044	.....	.....31,044	(48,519)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....17,762	.....	.....17,762	(35,331)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....10,371	.....	.....10,371	(22,669)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....12,043	.....	.....12,043	(19,065)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....2,577	.....	.....2,577	(6,286)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....418,180	.....	.....418,180	(547,562)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	.....241,761	.....	.....241,761	(311,038)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....47,363	.....	.....47,363	(133,979)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/05/2020....	03/04/2021....	.....	.....	406.45.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....39,083	.....	.....39,083	(169,966)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/05/2020....	02/26/2021....	.....	.....	412.39.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....117,238	.....	.....117,238	(307,717)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/05/2020....	02/26/2021....	.....	.....	405.38.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....111,149	.....	.....111,149	(251,387)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/05/2020....	02/26/2021....	.....	.....	404.87.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....39,128	.....	.....39,128	(91,459)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/05/2020....	03/01/2021....	.....	.....	409.98.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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	.....	.....72,167	.....	.....72,167	(203,396)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/05/2020....	03/02/2021....	.....	.....	406.27.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	03/05/2020....	03/03/2021....	17,204	6,488,926	377.18.....		141,243		36,983		36,983	(104,260)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/05/2020....	03/03/2021....			405.23.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call 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		596		596	(5,012)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/05/2020....	02/05/2021....			421.37.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call 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		182		182	(1,640)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/05/2020....	02/12/2021....			420.91.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call 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		25,726		25,726	(123,899)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/05/2020....	02/25/2021....			413.11.....		(0)					0						03.....
JP Morgan Mozaic II USD Index 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		583		583	(486)						03.....
JP Morgan Mozaic II USD Index 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		39,153		39,153	(5,357)						03.....
JP Morgan Mozaic II USD Index 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		32,247		32,247	(4,770)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/15/2022....	2,618	967,380	369.48.....		24,140		21,426		21,426	(2,714)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	02/10/2023....	552	215,102	389.72.....		3,361		2,179		2,179	(1,182)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	02/27/2023....	515	193,685	376.....		5,254		4,086		4,086	(1,168)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/02/2023....	2,452	954,424	389.27.....		15,496		10,154		10,154	(5,342)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/03/2023....	21,049	8,050,033	382.45.....		171,546		123,456		123,456	(48,090)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/06/2023....	61,329	23,444,080	382.27.....		503,508		363,900		363,900	(139,608)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/08/2023....	28,059	10,701,285	381.39.....		238,498		174,071		174,071	(64,427)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/04/2022....	13,624	5,216,873	382.91.....		65,805		49,194		49,194	(16,611)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/09/2023....	67,271	25,813,893	383.73.....		526,059		372,566		372,566	(153,494)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/10/2023....	69,153	26,327,147	380.71.....		603,704		444,048		444,048	(159,656)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/10/2023....	17,507	6,536,696	373.38.....		196,777		157,363		157,363	(39,414)						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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JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/13/2023....	99,807	36,904,551	369.76.....		1,264,552		1,049,942		1,049,942	(214,610)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/14/2023....	22,492	8,322,921	370.04.....	.....	282,724	.....	233,979	.....	233,979	(48,745)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/04/2022....	8,286	3,195,342	385.65.....	.....	34,717	.....	24,858	.....	24,858	(9,858)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/07/2022....	3,986	1,528,789	383.58.....	.....	18,653	.....	13,836	.....	13,836	(4,816)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/08/2022....	1,828	696,987	381.28.....	.....	9,634	.....	7,393	.....	7,393	(2,241)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/09/2022....	10,670	4,093,035	383.6.....	.....	50,043	.....	37,125	.....	37,125	(12,918)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/10/2022....	2,227	852,731	382.93.....	.....	10,845	.....	8,114	.....	8,114	(2,731)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/11/2022....	480	183,127	381.84.....	.....	2,470	.....	1,880	.....	1,880	(590)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/11/2022....	22,362	8,319,167	372.02.....	.....	183,817	.....	158,606	.....	158,606	(25,211)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/12/2021....	44,824	16,337,565	364.48.....	.....	327,217	.....	305,088	.....	305,088	(22,129)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/12/2021....	44,824	.....	391.97.....	.....	0	.....	.....	.....	.....	.....(0)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/12/2021....	9,990	3,643,169	364.69.....	.....	75,123	.....	69,414	.....	69,414	(5,709)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/12/2021....	9,990	.....	399.95.....	.....	0	.....	.....	.....	.....	.....(0)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/15/2021....	11,415	4,163,243	364.73.....	.....	85,609	.....	79,287	.....	79,287	(6,323)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/15/2021....	11,415	.....	399.31.....	.....	0	.....	.....	.....	.....	.....(0)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/05/2021....	15,463	5,832,557	377.2.....	.....	50,254	.....	33,910	.....	33,910	(16,344)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/05/2021....	15,463	.....	412.99.....	.....	0	.....	.....	.....	.....	.....(0)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/08/2021....	14,019	5,289,347	377.31.....	.....	45,420	.....	30,785	.....	30,785	(14,635)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/08/2021....	14,019	.....	413.39.....	.....	0	.....	.....	.....	.....	.....(0)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/09/2021....	28,902	10,902,263	377.21.....	.....	92,777	.....	63,325	.....	63,325	(29,452)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/09/2021....	28,902	.....	404.52.....	.....	0	.....	.....	.....	.....	.....(0)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/10/2021....	15,785	5,926,110	375.43.....		56,668		40,820		40,820	(15,848)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	03/16/2020....	03/10/2021....	15,785		399.17.....		0					(0)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/11/2021....	33,408	12,470,023	373.26.....		142,654		109,451		109,451	(33,203)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/11/2021....	33,408		401.07.....		0					(0)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/12/2021....	41,435	15,197,412	366.78.....		268,497		239,683		239,683	(28,814)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/12/2021....	41,435		395.98.....		0					(0)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	02/26/2021....	7,233	2,703,474	373.79.....		29,075		21,690		21,690	(7,385)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	02/26/2021....	7,233		402.73.....		0					(0)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/05/2021....	26,490	9,994,283	377.28.....		85,034		57,328		57,328	(27,706)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/05/2021....	26,490		409.11.....		0					(0)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/05/2021....	27,804	10,486,286	377.15.....		88,973		60,409		60,409	(28,564)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2020....	03/05/2021....	27,804		404.92.....		0					(0)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/25/2020....	03/03/2023....	6,188	1,929,943	311.91.....		41,528		32,949		32,949	(8,579)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/25/2020....	03/23/2023....	12,727	3,843,536	302.01.....		135,163		116,050		116,050	(19,113)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/25/2020....	03/17/2023....	10,150	3,102,900	305.69.....		91,658		76,510		76,510	(15,148)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/25/2020....	02/27/2023....	13,917	4,269,099	306.76.....		118,167		98,243		98,243	(19,924)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/25/2020....	03/06/2023....	7,413	2,276,462	307.1.....		62,323		51,500		51,500	(10,823)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/25/2020....	03/09/2023....	13,860	4,227,967	305.04.....		127,992		107,878		107,878	(20,114)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/25/2020....	02/25/2022....	6,772	2,083,483	307.65.....		37,387		33,177		33,177	(4,210)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/25/2020....	03/14/2023....	7,474	2,266,388	303.24.....		74,883		63,861		63,861	(11,022)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/25/2020....	03/02/2022....	7,149	2,179,510	304.85.....		46,772		42,388		42,388	(4,384)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/25/2020....	03/10/2023....	11,518	3,534,865	306.9.....		98,030		81,532		81,532	(16,498)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	03/25/2020....	02/16/2023....	13,053	4,119,515	315.61.....		72,035		55,395		55,395	(16,640)						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 Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	03/25/2020....	03/07/2022....	7,445	2,301,008	309.07.....	38,281	.....	33,298	.....	33,298	(4,983)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	03/25/2020....	03/10/2023....	7,463	2,291,675	307.06.....	63,066	.....	52,388	.....	52,388	(10,678)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	03/25/2020....	02/24/2023....	13,851	4,369,040	315.44.....	77,760	.....	60,150	.....	60,150	(17,610)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	03/25/2020....	03/17/2023....	6,448	1,919,169	297.63.....	81,584	.....	72,075	.....	72,075	(9,508)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	03/25/2020....	02/24/2022....	8,667	2,749,201	317.2.....	25,951	.....	20,337	.....	20,337	(5,614)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	03/25/2020....	02/21/2023....	7,617	2,411,587	316.61.....	40,198	.....	30,885	.....	30,885	(9,313)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	03/25/2020....	03/18/2022....	7,042	2,126,827	302.04.....	54,801	.....	50,602	.....	50,602	(4,200)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	03/25/2020....	03/03/2023....	9,802	3,006,454	306.73.....	83,585	.....	69,323	.....	69,323	(14,262)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	03/25/2020....	02/17/2023....	11,001	3,506,843	318.77.....	51,754	.....	38,624	.....	38,624	(13,130)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	03/25/2020....	03/03/2023....	16,690	5,141,185	308.04.....	134,143	.....	110,065	.....	110,065	(24,077)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	03/25/2020....	03/20/2023....	13,280	4,044,036	304.51.....	126,538	.....	106,750	.....	106,750	(19,788)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	03/25/2020....	02/10/2023....	7,971	2,497,627	313.34.....	48,915	.....	38,467	.....	38,467	(10,448)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	03/25/2020....	02/17/2022....	9,581	3,036,203	316.9.....	28,876	.....	22,655	.....	22,655	(6,221)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	03/25/2020....	03/16/2023....	9,392	2,844,919	302.92.....	95,524	.....	81,402	.....	81,402	(14,123)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	03/25/2020....	03/24/2022....	5,912	1,791,883	303.09.....	43,752	.....	40,123	.....	40,123	(3,629)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	03/25/2020....	03/02/2023....	9,707	2,964,881	305.45.....	87,560	.....	73,775	.....	73,775	(13,784)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	03/25/2020....	02/06/2023....	15,186	4,708,416	310.04.....	108,830	.....	88,006	.....	88,006	(20,823)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	03/25/2020....	03/24/2023....	9,164	2,787,044	304.13.....	89,018	.....	75,199	.....	75,199	(13,820)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	43,341	.....	43,341	5,250	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	69,594	.....	69,594	7,428	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	16,728	.....	16,728	1,912	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	4,294	.....	4,294	(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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	03/25/2020....	03/13/2023....	1,967	731,339	371.77.....		19,987		19,001		19,001	(986)						03.....
JP Morgan Mozaic II USD Index 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		763,509		763,509	(10,472)						03.....
JP Morgan Mozaic II USD Index 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		872,791		872,791	(12,549)						03.....
JP Morgan Mozaic II USD Index 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		643,445		643,445	989						03.....
JP Morgan Mozaic II USD Index 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		1,139,394		1,139,394	14,619						03.....
JP Morgan Mozaic II USD Index 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		285,641		285,641	3,229						03.....
JP Morgan Mozaic II USD Index 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		4,419		4,419	(362)						03.....
JP Morgan Mozaic II USD Index 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		506,900		506,900	10,098						03.....
JP Morgan Mozaic II USD Index 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		1,027,859		1,027,859	1,737						03.....
JP Morgan Mozaic II USD Index 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		563,877		563,877	(4,670)						03.....
JP Morgan Mozaic II USD Index 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		2,233		2,233	(77)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/25/2020....	03/08/2022....	386	150,385	389.72.....		996		876		876	(120)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/25/2020....	03/16/2022....	10,521	3,895,986	370.3.....		76,278		82,457		82,457	6,179						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/25/2020....	03/17/2022....	2,624	969,895	369.66.....		19,626		21,305		21,305	1,680						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/25/2020....	03/18/2022....	2,857	1,046,742	366.36.....		24,857		27,582		27,582	2,725						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/25/2020....	03/18/2022....	13,125	4,776,581	363.92.....		127,185		143,041		143,041	15,857						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/25/2020....	03/21/2022....	3,321	1,209,229	364.07.....		32,018		36,009		36,009	3,991						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020....	03/19/2021....	17,581	6,297,087	358.18.....		178,269		189,642		189,642	11,373						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020....	03/19/2021....			391.92.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020....	03/22/2021....	16,383	5,869,320	358.26.....		166,450		177,040		177,040	10,590						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020....	03/22/2021....			392.99.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020....	03/23/2021....	24,518	8,769,276	357.66.....		245,920		262,700		262,700	16,780						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	03/26/2020....	03/23/2021....	.....	.....	386.08.....	.....	.....(0).....	.....	.....	.....	.....	......0.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020....	03/24/2021....	8,301	2,980,316	359.05.....	.....	.....72,547.....	.....	76,111	.....	76,111	3,564.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020....	03/24/2021....	.....	.....	381.75.....	.....	.....(0).....	.....	.....	.....	.....	......0.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020....	03/25/2021....	12,770	4,587,518	359.23.....	.....	.....120,170.....	.....	126,476	.....	126,476	6,307.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020....	03/25/2021....	.....	.....	388.92.....	.....	.....(0).....	.....	.....	.....	.....	......0.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020....	03/12/2021....	3,370	1,228,971	364.71.....	.....	.....21,566.....	.....	21,126	.....	21,126	(440).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020....	03/12/2021....	.....	.....	386.38.....	.....	.....(0).....	.....	.....	.....	.....	......0.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020....	03/16/2021....	39,808	14,375,932	361.13.....	.....	.....322,446.....	.....	332,650	.....	332,650	10,204.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020....	03/16/2021....	.....	.....	386.09.....	.....	.....(0).....	.....	.....	.....	.....	......0.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020....	03/17/2021....	14,328	5,158,542	360.03.....	.....	.....118,493.....	.....	123,275	.....	123,275	4,782.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020....	03/17/2021....	.....	.....	382.44.....	.....	.....(0).....	.....	.....	.....	.....	......0.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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.....	.....	275,561	.....	275,561	17,685.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020....	03/18/2021....	.....	.....	385.97.....	.....	.....(0).....	.....	.....	.....	.....	......0.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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.....	.....	304,963	.....	304,963	19,407.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020....	03/19/2021....	.....	.....	388.05.....	.....	.....(0).....	.....	.....	.....	.....	......0.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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.....	.....	248,353	.....	248,353	15,988.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020....	03/19/2021....	.....	.....	385.47.....	.....	.....(0).....	.....	.....	.....	.....	......0.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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.....	.....	148	.....	148	(201).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020....	02/12/2021....	.....	.....	421.07.....	.....	.....(0).....	.....	.....	.....	.....	......0.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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.....	.....	3,703	.....	3,703	(1,292).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/26/2020....	03/03/2021....	.....	.....	405.05.....	.....	.....(0).....	.....	.....	.....	.....	......0.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call 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.....		17,133		17,133	(1,023).....						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	03/26/2020....	03/12/2021....	.....	.....	389.15.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	11,691	.....	11,691	(8,396)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	20,437	.....	20,437	(6,201)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	39,700	.....	39,700	(10,114)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	58,909	.....	58,909	(14,277)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	100,599	.....	100,599	(25,222)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	40,846	.....	40,846	(10,740)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	12,869	.....	12,869	(4,854)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	43,385	.....	43,385	(17,038)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	19,972	.....	19,972	(7,568)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	59,172	.....	59,172	(33,384)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	35,826	.....	35,826	(20,915)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	10,625	.....	10,625	(7,730)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	32,591	.....	32,591	(17,742)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	30,960	.....	30,960	(17,607)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	39,238	.....	39,238	(20,583)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	24,001	.....	24,001	(14,071)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	26,351	.....	26,351	(13,422)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	76,052	.....	76,052	(20,730)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	98,246	.....	98,246	(25,808)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	113,138	.....	113,138	(29,319)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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		87,094		87,094	(21,526)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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	.....	42,588	.....	42,588	(11,681)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	8,391	.....	8,391	(5,060)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	62,960	.....	62,960	(23,756)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	18,095	.....	18,095	(6,323)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	10,848	.....	10,848	(7,402)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	11,806	.....	11,806	(7,674)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	9,248	.....	9,248	(5,577)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	13,433	.....	13,433	(7,697)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	18,789	.....	18,789	(10,751)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index 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	.....	38,822	.....	38,822	(11,386)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index 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	.....	5,397	.....	5,397	(482)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/31/2020....	03/24/2023....	760	273,068	359.39.....	.....	13,753	.....	12,058	.....	12,058	(1,695)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/31/2020....	03/24/2023....	17,696	6,523,918	368.67.....	.....	241,548	.....	195,984	.....	195,984	(45,564)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/31/2020....	03/24/2023....	22,537	8,353,997	370.68.....	.....	288,473	.....	229,556	.....	229,556	(58,917)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/31/2020....	03/27/2023....	103,676	38,160,952	368.08.....	.....	1,443,166	.....	1,178,207	.....	1,178,207	(264,959)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/31/2020....	03/28/2023....	41,593	15,317,590	368.27.....	.....	575,652	.....	469,282	.....	469,282	(106,370)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/31/2020....	03/29/2023....	29,591	10,901,391	368.4.....	.....	408,358	.....	332,275	.....	332,275	(76,083)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/31/2020....	03/30/2023....	75,353	27,886,022	370.07.....	.....	986,376	.....	790,178	.....	790,178	(196,197)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/31/2020....	03/25/2022....	1,746	641,915	367.75.....	.....	18,153	.....	15,784	.....	15,784	(2,370)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/31/2020....	03/25/2022....	10,892	4,005,982	367.8.....	.....	113,056	.....	98,235	.....	98,235	(14,821)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/31/2020....	03/28/2022....	2,246	831,170	370.08.....	.....	21,179	.....	18,017	.....	18,017	(3,162)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/31/2020....	03/29/2022....	7,786	2,866,030	368.09.....	.....	80,042	.....	69,416	.....	69,416	(10,627)	.....	.....	.....	.....	.....	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)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/31/2020....	03/30/2022....	3,107	1,164,685	374.85.....	.....	23,769	.....	19,172	.....	19,172	(4,598)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/31/2020....	02/28/2023....	1,262	471,872	373.89.....	.....	14,299	.....	11,016	.....	11,016	(3,283)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/31/2020....	03/01/2023....	1,104	412,872	373.89.....	.....	12,522	.....	9,646	.....	9,646	(2,877)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/31/2020....	03/16/2023....	842	313,121	371.9.....	.....	10,305	.....	8,102	.....	8,102	(2,203)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	02/26/2021....	6,076	1,637,956	269.57.....	.....	10,512	.....	7,829	.....	7,829	(2,683)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	02/26/2021....	.....	.....	291.39.....	.....	(0)	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/10/2021....	4,258	1,141,270	268.01.....	.....	9,070	.....	7,299	.....	7,299	(1,771)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/10/2021....	.....	.....	289.03.....	.....	(0)	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/12/2021....	6,285	1,608,416	255.9.....	.....	40,163	.....	43,377	.....	43,377	3,214	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/12/2021....	.....	.....	276.75.....	.....	(0)	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/12/2021....	5,377	1,375,777	255.88.....	.....	34,357	.....	37,077	.....	37,077	2,720	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/12/2021....	.....	.....	276.51.....	.....	(0)	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/15/2021....	5,163	1,321,357	255.94.....	.....	32,938	.....	35,545	.....	35,545	2,606	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/15/2021....	.....	.....	276.72.....	.....	(0)	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/16/2021....	5,940	1,508,872	254.03.....	.....	43,241	.....	47,713	.....	47,713	4,472	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/16/2021....	.....	.....	274.62.....	.....	(0)	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/17/2021....	5,540	1,407,462	254.05.....	.....	40,387	.....	44,491	.....	44,491	4,103	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/17/2021....	.....	.....	274.71.....	.....	(0)	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/19/2021....	5,710	1,450,456	254.01.....	.....	41,570	.....	45,705	.....	45,705	4,134	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/19/2021....	.....	.....	274.17.....	.....	(0)	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/19/2021....	6,028	1,531,231	254.....	.....	44,430	.....	48,864	.....	48,864	4,434	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/19/2021....	.....	.....	275.02.....	.....	(0)	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/22/2021....	10,457	2,656,642	254.06.....		76,962		84,739		84,739	7,778						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/22/2021....			275.35.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/23/2021....	4,892	1,242,784	254.04.....		35,370		38,818		38,818	3,448						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/23/2021....			273.71.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	02/26/2021....	5,486	1,478,673	269.52.....		9,546		7,116		7,116	(2,431)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	02/26/2021....			290.84.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/24/2021....	13,311	3,452,790	259.4.....		66,287		67,611		67,611	1,324						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/24/2021....			281.24.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/26/2021....	16,075	4,191,160	260.72.....		71,374		70,817		70,817	(558)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/26/2021....			281.36.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/26/2021....	3,809	992,932	260.71.....		17,024		16,929		16,929	(95)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/26/2021....			282.36.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/29/2021....	5,763	1,502,826	260.78.....		25,702		25,550		25,550	(152)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/29/2021....			282.47.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/30/2021....	8,235	2,147,857	260.83.....		36,562		36,306		36,306	(256)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/30/2021....			282.27.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/31/2021....	4,679	1,218,437	260.43.....		21,381		21,410		21,410	29						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/31/2021....			281.17.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/01/2021....	7,372	1,987,548	269.6.....		12,754		9,604		9,604	(3,150)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/01/2021....			291.99.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/02/2021....	7,753	2,077,871	268.01.....		16,049		12,857		12,857	(3,192)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/02/2021....			288.66.....		(0)					0						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

QE06.184

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/03/2021....	3,372	903,850	268.01.....		7,048		5,637		5,637	(1,411)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/03/2021....			289.8.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/05/2021....	3,801	1,018,520	267.98.....		8,020		6,409		6,409	(1,610)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/05/2021....			288.71.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/05/2021....	4,058	1,087,139	267.92.....		8,643		6,922		6,922	(1,721)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/05/2021....			289.41.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/08/2021....	5,313	1,423,803	268.01.....		11,209		9,026		9,026	(2,184)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/08/2021....			288.76.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/09/2021....	5,569	1,492,414	268.01.....		11,861		9,539		9,539	(2,322)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/02/2020....	03/09/2021....			289.98.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/03/2020....	03/30/2021....	10,636	3,868,261	363.69.....		66,476		69,695		69,695	3,219						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/03/2020....	03/30/2021....			383.3.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/03/2020....	03/31/2021....	4,288	1,552,032	361.93.....		31,733		34,342		34,342	2,609						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/03/2020....	03/31/2021....			386.71.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/03/2020....	04/01/2021....	15,633	5,616,154	359.26.....		141,944		158,164		158,164	16,220						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/03/2020....	04/01/2021....			391.65.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/03/2020....	04/01/2021....	25,577	9,222,476	360.57.....		216,897		239,247		239,247	22,350						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/03/2020....	04/01/2021....			393.35.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/03/2020....	03/26/2021....	68,102	24,679,328	362.39.....		516,210		560,093		560,093	43,883						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/03/2020....	03/26/2021....			394.26.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/03/2020....	03/26/2021....	18,569	6,735,150	362.7.....		139,457		151,111		151,111	11,654						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/03/2020....	03/26/2021....			396.94.....		(0)					0						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)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/03/2020....	03/29/2021....	17,267	6,264,184	362.78.....		129,158		139,705		139,705	10,547						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/03/2020....	03/29/2021....			396.11.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2020....	03/31/2022....	6,113	2,278,777	372.8.....		46,395		42,401		42,401	(3,994)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2020....	03/31/2023....	56,808	20,923,537	368.32.....		731,119		640,662		640,662	(90,457)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2020....	03/31/2023....	16,183	5,989,179	370.08.....		196,629		169,731		169,731	(26,898)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2020....	03/31/2023....	22,734	8,408,353	369.86.....		278,263		240,626		240,626	(37,637)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2020....	04/03/2023....	95,010	34,749,078	365.74.....		1,329,195		1,190,122		1,190,122	(139,072)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2020....	04/04/2023....	26,015	9,528,672	366.27.....		358,232		319,271		319,271	(38,961)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2020....	04/05/2023....	18,189	6,655,832	365.92.....		253,377		226,449		226,449	(26,928)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2020....	04/06/2023....	62,028	22,891,256	369.05.....		782,167		681,146		681,146	(101,022)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2020....	04/01/2022....	1,546	572,459	370.38.....		13,107		12,248		12,248	(859)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2020....	04/01/2022....	8,037	2,928,223	364.35.....		88,325		86,616		86,616	(1,708)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2020....	04/01/2022....	6,587	2,425,022	368.17.....		61,586		58,629		58,629	(2,957)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2020....	04/04/2022....	5,029	1,844,697	366.82.....		49,887		48,074		48,074	(1,813)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2020....	04/05/2022....	16,945	6,200,639	365.92.....		174,876		169,579		169,579	(5,297)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2020....	04/06/2022....	9,297	3,417,714	367.61.....		89,345		85,524		85,524	(3,822)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2020....	03/27/2023....	596	216,447	363.02.....		9,051		8,274		8,274	(777)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/07/2020....	03/30/2023....	508	194,550	383.29.....		3,893		2,930		2,930	(963)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2020....	04/07/2022....	3,599	1,334,471	370.84.....		32,063		27,981		27,981	(4,082)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2020....	04/06/2023....	14,307	5,297,869	370.29.....		182,276		149,260		149,260	(33,016)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2020....	04/06/2023....	52,791	19,410,723	367.69.....		731,155		612,705		612,705	(118,451)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2020....	04/06/2023....	11,951	4,422,909	370.09.....		153,330		125,719		125,719	(27,611)						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)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2020....	04/10/2023....	...61,085	...22,459,615	367.68.....	.....	.....847,245	.....	.....710,718	.....	.....710,718	(136,527)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2020....	04/11/2023....	...17,114	...6,286,475	367.33.....	.....	.....240,109	.....	.....202,042	.....	.....202,042	(38,067)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2020....	04/12/2023....	...40,995	...15,100,176	368.34.....	.....	.....557,535	.....	.....464,911	.....	.....464,911	(92,624)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2020....	04/13/2023....	...61,305	...22,574,473	368.23.....	.....	.....837,431	.....	.....698,712	.....	.....698,712	(138,719)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2020....	04/14/2023....	...8,772	...3,283,345	374.28.....	.....	.....98,427	.....	.....77,594	.....	.....77,594	(20,833)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2020....	04/08/2022....	...3,601	...1,334,731	370.63.....	.....	.....32,411	.....	.....28,346	.....	.....28,346	(4,065)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2020....	04/08/2022....	...4,681	...1,715,846	366.55.....	.....	.....50,181	.....	.....45,502	.....	.....45,502	(4,679)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2020....	04/08/2022....	...6,244	...2,286,593	366.2.....	.....	.....67,873	.....	.....61,764	.....	.....61,764	(6,109)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2020....	04/11/2022....	...3,609	...1,320,415	365.84.....	.....	.....39,882	.....	.....36,426	.....	.....36,426	(3,457)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2020....	04/12/2022....	...5,520	...2,017,485	365.46.....	.....	.....62,049	.....	.....56,806	.....	.....56,806	(5,244)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2020....	04/13/2022....	...8,548	...3,158,634	369.51.....	.....	.....81,122	.....	.....71,715	.....	.....71,715	(9,407)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2020....	04/14/2022....	...925	...343,008	370.96.....	.....	.....8,248	.....	.....7,192	.....	.....7,192	(1,056)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/15/2020....	03/10/2023....	...571	...209,302	366.83.....	.....	.....8,005	.....	.....6,762	.....	.....6,762	(1,244)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	04/16/2020....	04/15/2021....	#####	...63,445,437	2,783.36.....	.....	.....3,575,150	.....	.....5,352,422	.....	.....5,352,422	...1,777,272	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	04/16/2020....	04/15/2021....	#####	...56,104,646	2,783.36.....	.....	.....3,154,764	.....	.....5,037,500	.....	.....5,037,500	...1,882,735	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653..	04/17/2020....	03/15/2021....	#####	...49,928,241	2,711.02.....	.....	.....3,525,433	.....	.....4,605,011	.....	.....4,605,011	...1,079,578	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09.	04/17/2020....	03/15/2021....	#####	...53,276,385	2,711.02.....	.....	.....3,888,111	.....	.....5,253,998	.....	.....5,253,998	...1,365,888	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/12/2021....	...14,532	...5,275,032	362.99.....	.....	.....122,942	.....	.....118,275	.....	.....118,275	(4,667)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/12/2021....	.....	.....	397.53.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/13/2021....	...17,459	...6,323,388	362.18.....	.....	.....150,149	.....	.....145,669	.....	.....145,669	(4,481)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/13/2021....	.....	.....	391.56.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/14/2021....	...4,785	...1,737,359	363.07.....	.....	.....33,114	.....	.....31,080	.....	.....31,080	(2,034)	.....	.....	.....	.....	.....	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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/14/2021....	.....	.....	380.54.....	.....	.....(0)	.....	.....	.....	.....	......0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/15/2021....	...10,065	3,656,212	363.26.....	.....	.....84,445	.....	.....80,813	.....	.....80,813	(3,633)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/15/2021....	.....	.....	398.14.....	.....	.....(0)	.....	.....	.....	.....	......0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/16/2021....	...23,583	8,566,358	363.24.....	.....	.....198,099	.....	.....189,598	.....	.....189,598	(8,501)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/16/2021....	.....	.....	397.82.....	.....	.....(0)	.....	.....	.....	.....	......0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/16/2021....	...19,150	6,952,216	363.04.....	.....	.....160,860	.....	.....154,191	.....	.....154,191	(6,669)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/16/2021....	.....	.....	395.08.....	.....	.....(0)	.....	.....	.....	.....	......0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/05/2021....	...16,163	5,836,498	361.11.....	.....	.....150,636	.....	.....148,167	.....	.....148,167	(2,469)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/05/2021....	.....	.....	396.27.....	.....	.....(0)	.....	.....	.....	.....	......0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/06/2021....	...25,506	9,218,659	361.43.....	.....	.....226,749	.....	.....222,072	.....	.....222,072	(4,677)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/06/2021....	.....	.....	390.9.....	.....	.....(0)	.....	.....	.....	.....	......0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/07/2021....	...9,153	3,305,841	361.18.....	.....	.....76,061	.....	.....74,101	.....	.....74,101	(1,959)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/07/2021....	.....	.....	383.45.....	.....	.....(0)	.....	.....	.....	.....	......0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/08/2021....	...10,195	3,683,333	361.28.....	.....	.....94,000	.....	.....92,215	.....	.....92,215	(1,785)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/08/2021....	.....	.....	395.2.....	.....	.....(0)	.....	.....	.....	.....	......0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/09/2021....	...20,407	7,394,950	362.37.....	.....	.....177,747	.....	.....172,099	.....	.....172,099	(5,648)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/09/2021....	.....	.....	396.27.....	.....	.....(0)	.....	.....	.....	.....	......0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/09/2021....	...31,297	11,359,999	362.97.....	.....	.....264,776	.....	.....254,420	.....	.....254,420	(10,356)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/09/2021....	.....	.....	397.7.....	.....	.....(0)	.....	.....	.....	.....	......0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	03/12/2021....	676	246,501	364.76.....	.....	.....4,535	.....	.....4,237	.....	.....4,237	(297)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	03/12/2021....	.....	.....	386.66.....	.....	.....(0)	.....	.....	.....	.....	......0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/16/2021....	...11,022	4,006,856	363.52.....		91,265		87,079		87,079	(4,187)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	04/20/2020....	04/16/2021....	.....	.....	398.47.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/19/2021....	4,550	1,654,172	363.54.....	.....	.....37,493	.....	35,806	.....	35,806	(1,688)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/19/2021....	.....	.....	397.03.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/01/2021....	14,740	5,311,800	360.36.....	.....	.....140,475	.....	139,136	.....	139,136	(1,339)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/01/2021....	.....	.....	392.41.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/01/2021....	18,312	6,609,785	360.95.....	.....	.....171,585	.....	168,788	.....	168,788	(2,798)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/20/2020....	04/01/2021....	.....	.....	395.79.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/24/2020....	04/15/2022....	1,233	458,096	371.53.....	.....	.....10,727	.....	9,310	.....	9,310	(1,417)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/24/2020....	04/03/2023....	933	338,488	362.85.....	.....	.....15,019	.....	13,068	.....	13,068	(1,951)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/24/2020....	04/14/2023....	341	131,420	385.....	.....	.....2,635	.....	1,838	.....	1,838	(797)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/24/2020....	04/14/2023....	17,445	6,511,996	373.29.....	.....	.....202,709	.....	161,058	.....	161,058	(41,652)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/24/2020....	04/17/2023....	122,534	45,139,034	368.38.....	.....	.....1,671,362	.....	1,391,023	.....	1,391,023	(280,339)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/24/2020....	04/18/2023....	35,219	12,980,007	368.55.....	.....	.....478,276	.....	397,279	.....	397,279	(80,996)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/24/2020....	04/19/2023....	32,770	12,049,040	367.69.....	.....	.....457,463	.....	382,884	.....	382,884	(74,579)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/24/2020....	04/20/2023....	63,152	23,326,414	369.37.....	.....	.....836,763	.....	689,716	.....	689,716	(147,046)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/24/2020....	04/21/2023....	45,209	16,646,421	368.21.....	.....	.....622,076	.....	517,838	.....	517,838	(104,239)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/24/2020....	04/21/2023....	16,613	6,184,898	372.29.....	.....	.....200,354	.....	160,769	.....	160,769	(39,586)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/24/2020....	04/15/2022....	5,643	2,076,878	368.06.....	.....	.....57,048	.....	51,108	.....	51,108	(5,941)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/24/2020....	04/15/2022....	12,956	4,749,323	366.58.....	.....	.....139,404	.....	126,427	.....	126,427	(12,977)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/24/2020....	04/18/2022....	5,824	2,146,952	368.64.....	.....	.....57,541	.....	51,335	.....	51,335	(6,206)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/24/2020....	04/19/2022....	5,140	1,871,866	364.15.....	.....	.....61,222	.....	56,629	.....	56,629	(4,593)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/24/2020....	04/20/2022....	6,986	2,582,694	369.71.....		66,015		58,361		58,361	(7,655)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	04/24/2020....	04/21/2022....	4,905	1,815,478	370.11.....	45,619	.....	.....	40,168	.....	40,168	(5,451)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/24/2020....	04/22/2022....	788	291,760	370.16.....	7,330	.....	.....	6,443	.....	6,443	(887)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/24/2020....	04/22/2022....	8,304	3,056,216	368.06.....	84,447	.....	.....	75,641	.....	75,641	(8,806)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/04/2020....	04/26/2023....	9,122	2,786,135	305.44.....	91,474	.....	.....	70,927	.....	70,927	(20,547)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/04/2020....	03/08/2023....	13,024	3,989,412	306.31.....	121,236	.....	.....	93,600	.....	93,600	(27,637)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/04/2020....	04/20/2023....	17,740	5,376,729	303.09.....	195,534	.....	.....	153,100	.....	153,100	(42,434)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/04/2020....	03/20/2023....	20,347	6,117,601	300.66.....	242,933	.....	.....	196,099	.....	196,099	(46,834)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/04/2020....	04/17/2023....	13,414	4,067,039	303.19.....	146,947	.....	.....	115,678	.....	115,678	(31,269)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/04/2020....	03/28/2022....	10,110	3,013,113	298.03.....	104,711	.....	.....	91,971	.....	91,971	(12,739)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/04/2020....	03/30/2023....	24,748	7,501,873	303.13.....	268,488	.....	.....	211,722	.....	211,722	(56,766)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/04/2020....	04/13/2022....	10,362	3,154,223	304.41.....	78,163	.....	.....	64,817	.....	64,817	(13,345)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/04/2020....	04/20/2022....	14,274	4,385,536	307.25.....	92,723	.....	.....	75,039	.....	75,039	(17,684)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/04/2020....	03/24/2023....	18,465	5,606,668	303.63.....	195,336	.....	.....	153,791	.....	153,791	(41,545)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/04/2020....	04/29/2022....	9,562	2,914,858	304.83.....	71,761	.....	.....	59,116	.....	59,116	(12,645)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/04/2020....	05/01/2023....	8,350	2,597,444	311.06.....	65,682	.....	.....	48,016	.....	48,016	(17,665)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/04/2020....	05/03/2023....	610	183,178	300.44.....	7,547	.....	.....	6,063	.....	6,063	(1,484)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/04/2020....	03/15/2023....	13,915	4,195,590	301.52.....	159,837	.....	.....	127,731	.....	127,731	(32,106)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/04/2020....	04/14/2023....	7,855	2,440,644	310.73.....	61,802	.....	.....	45,606	.....	45,606	(16,197)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/04/2020....	04/28/2023....	8,694	2,698,186	310.34.....	70,467	.....	.....	52,124	.....	52,124	(18,343)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/04/2020....	03/27/2023....	30,671	9,311,275	303.59.....	325,679	.....	.....	254,906	.....	254,906	(70,773)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/04/2020....	04/06/2023....	11,584	3,504,604	302.53.....	129,473	.....	.....	213,680	.....	213,680	84,207	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/04/2020....	04/04/2022....	9,553	2,906,822	304.29.....	71,812			59,586		59,586	(12,226)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/04/2020....	04/03/2023....	16,362	4,965,779	303.49.....	175,327		138,322		138,322	(37,005)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/04/2020....	04/11/2023....	12,529	3,799,358	303.24.....	136,413		107,639		107,639	(28,775)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/04/2020....	04/06/2023....	26,567	8,087,382	304.41.....	274,394		102,354		102,354	(172,040)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/04/2020....	04/13/2023....	15,237	4,640,818	304.57.....	157,087		122,069		122,069	(35,018)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/04/2020....	03/31/2023....	13,221	4,025,445	304.48.....	135,560		106,431		106,431	(29,129)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	05/04/2020....	03/25/2022....	10,767	3,233,782	300.33.....	98,948		85,727		85,727	(13,222)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	05/05/2020....	03/30/2022....	5,730	1,524,960	266.15.....	31,513		26,727		26,727	(4,786)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	05/05/2020....	04/18/2022....	8,029	2,127,660	264.99.....	48,416		41,824		41,824	(6,592)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	05/05/2020....	04/19/2022....	4,635	1,226,542	264.65.....	28,595		24,797		24,797	(3,798)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	05/05/2020....	04/20/2022....	3,885	1,032,149	265.7.....	22,453		19,202		19,202	(3,251)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	05/05/2020....	04/21/2022....	4,398	1,167,087	265.39.....	25,946		22,285		22,285	(3,661)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	05/05/2020....	04/22/2022....	5,138	1,351,028	262.96.....	35,296		31,244		31,244	(4,053)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	05/05/2020....	04/25/2022....	13,746	3,640,885	264.86.....	84,128		72,819		72,819	(11,309)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	05/05/2020....	04/27/2022....	7,061	1,870,306	264.89.....	43,282		37,391		37,391	(5,891)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	05/05/2020....	04/28/2022....	7,455	1,964,763	263.56.....	49,648		43,623		43,623	(6,026)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	05/05/2020....	04/29/2022....	7,155	1,874,895	262.03.....	52,305		46,786		46,786	(5,519)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	05/05/2020....	05/02/2022....	9,485	2,519,936	265.67.....	55,583		47,580		47,580	(8,003)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	05/05/2020....	04/01/2022....	7,535	2,003,202	265.86.....	42,346		36,043		36,043	(6,303)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	05/05/2020....	05/04/2022....	8,347	2,215,180	265.38.....	49,916		42,893		42,893	(7,023)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	05/05/2020....	04/03/2023....	8,755	2,273,684	259.7.....	94,905		81,204		81,204	(13,701)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	05/05/2020....	04/06/2023....	6,211	1,612,011	259.55.....	67,946		58,159		58,159	(9,787)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	05/05/2020....	04/10/2023....	8,343	2,174,973	260.69.....	86,852		73,521		73,521	(13,331)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/05/2020....	04/28/2023....	8,230	2,151,310	261.39.....		83,949		70,378		70,378	(13,571)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/05/2020....	04/04/2022....	6,731	1,775,271	263.76.....		43,278		37,957		37,957	(5,321)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/05/2020....	04/06/2022....	4,956	1,313,712	265.09.....		29,387		25,307		25,307	(4,081)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/05/2020....	04/08/2022....	6,509	1,710,129	262.72.....		44,849		39,794		39,794	(5,056)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/05/2020....	04/11/2022....	8,107	2,132,091	263.01.....		54,962		48,645		48,645	(6,317)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/05/2020....	04/13/2022....	4,078	1,087,014	266.54.....		22,186		18,735		18,735	(3,450)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/05/2020....	04/14/2022....	4,557	1,201,466	263.68.....		29,754		26,093		26,093	(3,661)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/05/2020....	04/15/2022....	4,638	1,220,099	263.06.....		31,493		27,829		27,829	(3,664)						03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653..	05/06/2020....	03/05/2021....	1,881	1,094,307	581.71.....		29,057		31,600		31,600	2,543						03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653..	05/06/2020....	03/05/2021....			684.9.....		(0)					0						03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653..	05/06/2020....	04/01/2021....	2,954	1,651,256	558.92.....		65,362		66,062		66,062	699						03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653..	05/06/2020....	04/01/2021....			613.9.....		(0)					0						03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653..	05/06/2020....	05/03/2021....	2,842	1,596,944	561.94.....		58,855		58,022		58,022	(832)						03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653..	05/06/2020....	05/03/2021....			615.2.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/29/2021....	12,928	4,702,922	363.78.....		110,922		101,957		101,957	(8,965)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/29/2021....			399.04.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/30/2021....	18,200	6,625,069	364.02.....		153,606		140,670		140,670	(12,936)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/30/2021....			397.99.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/30/2021....	17,558	6,379,024	363.32.....		153,980		142,225		142,225	(11,755)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/30/2021....			397.42.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/30/2021....	15,253	5,549,179	363.81.....		131,175		120,306		120,306	(10,870)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/30/2021....			399.34.....		(0)					0						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	05/07/2020....	05/03/2021....	9,139	3,325,379	363.87.....	.....	78,229	.....	71,873	.....	71,873	(6,356)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2020....	05/03/2021....	.....	.....	398.81.....	.....	(0)	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2020....	05/04/2021....	10,524	3,823,420	363.3.....	.....	92,507	.....	85,468	.....	85,468	(7,039)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2020....	05/04/2021....	.....	.....	396.8.....	.....	(0)	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/23/2021....	22,987	8,340,892	362.86.....	.....	204,120	.....	189,485	.....	189,485	(14,635)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/23/2021....	.....	.....	395.8.....	.....	(0)	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/23/2021....	20,550	7,463,147	363.17.....	.....	179,607	.....	166,276	.....	166,276	(13,332)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/23/2021....	.....	.....	396.45.....	.....	(0)	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/23/2021....	13,738	4,997,031	363.74.....	.....	117,047	.....	107,649	.....	107,649	(9,398)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/23/2021....	.....	.....	398.37.....	.....	(0)	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/26/2021....	19,225	6,994,160	363.81.....	.....	163,603	.....	150,441	.....	150,441	(13,162)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/26/2021....	.....	.....	398.44.....	.....	(0)	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/27/2021....	10,793	3,916,620	362.9.....	.....	95,946	.....	89,173	.....	89,173	(6,773)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/27/2021....	.....	.....	396.04.....	.....	(0)	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/28/2021....	3,562	1,292,547	362.92.....	.....	29,667	.....	27,396	.....	27,396	(2,271)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/28/2021....	.....	.....	387.83.....	.....	(0)	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/20/2021....	11,825	4,292,530	363.02.....	.....	101,927	.....	94,603	.....	94,603	(7,325)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/20/2021....	.....	.....	393.2.....	.....	(0)	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2020....	05/05/2021....	3,261	1,185,617	363.54.....	.....	24,851	.....	22,601	.....	22,601	(2,250)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2020....	05/05/2021....	.....	.....	384.26.....	.....	(0)	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2020....	05/06/2021....	13,351	4,852,945	363.48.....	.....	117,492	.....	108,282	.....	108,282	(9,210)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2020....	05/06/2021....			398.88.....		(0)					0						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	05/07/2020....	04/21/2021....	4,908	1,779,428	362.55.....		40,345		37,369		37,369	(2,976)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/21/2021....			385.56.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/22/2021....	11,504	4,172,915	362.73.....		102,617		95,426		95,426	(7,191)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2020....	04/22/2021....			395.43.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/04/2020....	04/04/2022....	479	176,312	367.86.....		4,841		4,346		4,346	(495)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/04/2020....	04/29/2022....	14,840	5,454,947	367.59.....		154,927		139,202		139,202	(15,725)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/04/2020....	05/02/2022....	4,729	1,738,520	367.6.....		49,422		44,446		44,446	(4,976)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/04/2020....	05/03/2022....	3,905	1,448,470	370.89.....		35,500		31,036		31,036	(4,464)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/04/2020....	03/31/2023....	883	327,574	370.84.....		11,050		8,974		8,974	(2,076)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/04/2020....	04/19/2023....	1,828	676,728	370.24.....		23,560		19,250		19,250	(4,310)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/04/2020....	04/20/2023....	1,300	486,815	374.58.....		14,530		11,392		11,392	(3,138)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/04/2020....	04/24/2023....	84,795	31,238,552	368.4.....		1,162,542		965,371		965,371	(197,171)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/04/2020....	04/25/2023....	33,627	12,357,334	367.48.....		474,816		397,425		397,425	(77,392)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/04/2020....	04/26/2023....	23,335	8,605,195	368.76.....		316,663		262,108		262,108	(54,554)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/04/2020....	04/27/2023....	52,974	19,593,308	369.87.....		694,483		569,011		569,011	(125,472)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/04/2020....	04/11/2022....	444	165,461	373.03.....		3,588		3,073		3,073	(515)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/04/2020....	04/28/2023....	56,305	20,703,912	367.71.....		791,085		660,367		660,367	(130,718)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/04/2020....	04/28/2023....	9,678	3,626,250	374.68.....		108,397		84,914		84,914	(23,482)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/04/2020....	05/01/2023....	105,611	38,957,609	368.88.....		1,431,023		1,183,623		1,183,623	(247,399)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/04/2020....	05/02/2023....	30,505	11,285,656	369.96.....		399,616		327,365		327,365	(72,251)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/04/2020....	05/03/2023....	31,255	11,489,217	367.6.....		441,628		369,107		369,107	(72,521)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/04/2020....	04/18/2022....	432	160,534	371.83.....		3,709		3,217		3,217	(491)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	05/04/2020....	04/22/2022....	22,223	8,189,083	368.5.....		222,005		197,956		197,956	(24,050)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/04/2020....	04/25/2022....	4,931	1,814,993	368.09.....		50,196		44,959		44,959	(5,237)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/04/2020....	04/26/2022....	2,506	913,106	364.32.....		29,850		27,518		27,518	(2,333)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/04/2020....	04/27/2022....	2,499	924,128	369.74.....		23,744		20,978		20,978	(2,767)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/04/2020....	04/28/2022....	4,501	1,673,486	371.79.....		39,160		33,943		33,943	(5,217)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/04/2020....	04/29/2022....	1,150	428,363	372.37.....		9,767		8,417		8,417	(1,349)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/01/2021....	8,221	2,118,587	257.72.....		51,214		49,184		49,184	(2,030)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/01/2021....			278.94.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/21/2021....	14,489	3,746,089	258.54.....		86,647		82,179		82,179	(4,468)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/21/2021....			280.09.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/23/2021....	12,028	3,112,945	258.8.....		70,727		66,630		66,630	(4,097)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/23/2021....			280.18.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/23/2021....	13,358	3,456,900	258.78.....		78,548		74,075		74,075	(4,473)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/23/2021....			280.08.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/26/2021....	6,375	1,649,851	258.82.....		37,418		35,305		35,305	(2,113)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/26/2021....			280.08.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/27/2021....	9,831	2,540,134	258.39.....		59,672		56,654		56,654	(3,018)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/27/2021....			279.64.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/30/2021....	13,965	3,613,245	258.73.....		82,675		77,937		77,937	(4,738)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/30/2021....			279.59.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	05/03/2021....	5,831	1,508,931	258.78.....		34,111		32,124		32,124	(1,987)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	05/03/2021....			278.73.....		(0)					0						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)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	05/05/2021....	11,769	3,047,841	258.97.....		68,378		64,237		64,237	(4,142)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	05/05/2021....			279.39.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	05/07/2021....	8,466	2,195,511	259.33.....		48,257		44,988		44,988	(3,269)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	05/07/2021....			280.09.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	05/07/2021....	8,872	2,300,950	259.34.....		50,927		47,595		47,595	(3,332)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	05/07/2021....			281.1.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/05/2021....	15,765	4,064,238	257.8.....		97,428		93,742		93,742	(3,686)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/05/2021....			278.79.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	05/11/2021....	11,106	2,876,808	259.03.....		64,860		60,766		60,766	(4,094)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	05/11/2021....			279.65.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	05/12/2021....	8,061	2,086,621	258.86.....		48,042		45,102		45,102	(2,940)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	05/12/2021....			280.03.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/07/2021....	7,326	1,885,904	257.41.....		46,889		45,348		45,348	(1,542)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/07/2021....			278.73.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/09/2021....	7,003	1,807,632	258.12.....		42,509		40,610		40,610	(1,898)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/09/2021....			279.16.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/09/2021....	9,559	2,466,979	258.08.....		58,310		55,782		55,782	(2,528)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/09/2021....			279.38.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/12/2021....	7,459	1,925,492	258.14.....		45,426		43,456		43,456	(1,970)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/12/2021....			279.55.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/16/2021....	14,918	3,853,602	258.32.....		89,955		85,510		85,510	(4,445)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/16/2021....			279.39.....		(0)					0						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/19/2021....	14,621	3,779,362	258.49.....	.....	.....86,556	.....	.....81,993	.....	.....81,993	(4,562)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/19/2021....	.....	.....	278.75.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/20/2021....	6,382	1,649,942	258.55.....	.....	.....37,842	.....	.....35,863	.....	.....35,863	(1,979)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/13/2020....	04/20/2021....	.....	.....	279.39.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/18/2020....	04/19/2022....	457	169,018	369.98.....	.....	.....4,376	.....	.....3,760	.....	.....3,760	(617)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/18/2020....	05/12/2022....	2,453	922,488	376.03.....	.....	.....18,350	.....	.....14,877	.....	.....14,877	(3,473)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/18/2020....	05/13/2022....	2,229	814,029	365.26.....	.....	.....26,543	.....	.....23,669	.....	.....23,669	(2,874)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/18/2020....	05/13/2022....	13,782	5,109,427	370.74.....	.....	.....130,651	.....	.....111,394	.....	.....111,394	(19,257)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/18/2020....	05/16/2022....	3,677	1,355,449	368.59.....	.....	.....38,245	.....	.....33,258	.....	.....33,258	(4,987)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/18/2020....	05/17/2022....	2,716	1,004,211	369.69.....	.....	.....27,001	.....	.....23,256	.....	.....23,256	(3,744)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/18/2020....	04/13/2023....	1,078	399,880	370.97.....	.....	.....13,819	.....	.....10,975	.....	.....10,975	(2,844)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/18/2020....	05/04/2023....	50,398	18,620,052	369.46.....	.....	.....686,421	.....	.....552,593	.....	.....552,593	(133,828)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/18/2020....	05/05/2023....	40,202	14,760,150	367.15.....	.....	.....589,361	.....	.....483,792	.....	.....483,792	(105,569)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/18/2020....	05/05/2023....	2,945	1,096,351	372.23.....	.....	.....36,729	.....	.....28,818	.....	.....28,818	(7,911)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/18/2020....	05/05/2023....	4,481	1,689,368	376.98.....	.....	.....47,726	.....	.....35,714	.....	.....35,714	(12,012)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/18/2020....	05/04/2022....	3,545	1,309,163	369.34.....	.....	.....35,375	.....	.....30,555	.....	.....30,555	(4,820)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/18/2020....	05/08/2023....	83,552	30,844,807	369.17.....	.....	.....1,150,508	.....	.....928,933	.....	.....928,933	(221,575)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/18/2020....	05/09/2023....	35,346	13,055,726	369.37.....	.....	.....484,239	.....	.....390,019	.....	.....390,019	(94,220)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/18/2020....	05/10/2023....	32,980	12,212,839	370.31.....	.....	.....438,635	.....	.....350,438	.....	.....350,438	(88,197)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/18/2020....	05/11/2023....	40,656	15,058,613	370.39.....	.....	.....539,913	.....	.....430,827	.....	.....430,827	(109,086)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/18/2020....	05/12/2023....	56,219	20,726,906	368.68.....	.....	.....788,756	.....	.....638,841	.....	.....638,841	(149,914)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/18/2020....	05/12/2023....	1,787	685,496	383.58.....		15,208		10,576		10,576	(4,632)						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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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)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/18/2020....	05/12/2023....	...5,589	...2,107,965	377.18.....	.....	.....59,408	.....	.....44,368	.....	...44,368	(15,041)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/18/2020....	05/15/2023....	...83,294	...30,840,525	370.26.....	.....	.....1,111,978	.....	.....889,330	.....	...889,330	(222,648)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/18/2020....	05/16/2023....	...35,534	...13,114,592	369.07.....	.....	.....493,214	.....	.....398,347	.....	...398,347	(94,867)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/18/2020....	05/17/2023....	...38,970	...14,368,257	368.7.....	.....	.....547,529	.....	.....443,627	.....	...443,627	(103,902)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/18/2020....	05/05/2022....	...1,178	...442,485	375.64.....	.....	.....8,905	.....	.....7,244	.....	...7,244	(1,662)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/18/2020....	05/06/2022....	...359	...136,363	379.65.....	.....	.....2,252	.....	.....1,753	.....	...1,753	(499)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/18/2020....	05/06/2022....	...7,728	...2,854,238	369.33.....	.....	.....77,359	.....	.....66,765	.....	...66,765	(10,593)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/18/2020....	05/06/2022....	...4,368	...1,613,826	369.48.....	.....	.....43,460	.....	.....37,446	.....	...37,446	(6,014)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/18/2020....	05/09/2022....	...4,050	...1,499,004	370.15.....	.....	.....39,201	.....	.....33,629	.....	...33,629	(5,572)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/18/2020....	05/10/2022....	...5,254	...1,936,290	368.53.....	.....	.....54,537	.....	.....47,430	.....	...47,430	(7,108)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/18/2020....	05/11/2022....	...6,662	...2,471,417	370.95.....	.....	.....62,427	.....	.....53,168	.....	...53,168	(9,259)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	05/18/2020....	05/14/2021....	#####	...59,663,014	2,863.7.....	.....	...3,793,374	.....	.....4,771,250	.....	...4,771,250	...977,875	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	05/18/2020....	05/14/2021....	#####	...58,021,658	2,863.7.....	.....	...3,816,665	.....	.....4,644,192	.....	...4,644,192	...827,527	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/14/2021....	...18,840	...6,874,467	364.88.....	.....	.....159,201	.....	.....140,678	.....	...140,678	(18,523)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/14/2021....	.....	.....	400.64.....	.....	.....(0)	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/17/2021....	...14,739	...5,378,918	364.95.....	.....	.....124,248	.....	.....109,844	.....	...109,844	(14,404)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/17/2021....	.....	.....	400.51.....	.....	.....(0)	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/18/2021....	...6,250	...2,275,902	364.17.....	.....	.....54,746	.....	.....48,815	.....	...48,815	(5,931)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/18/2021....	.....	.....	398.36.....	.....	.....(0)	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/19/2021....	...2,386	...867,536	363.55.....	.....	.....19,639	.....	.....17,448	.....	...17,448	(2,192)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/19/2021....	.....	.....	386.68.....	.....	.....(0)	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/20/2021....	...13,885	...5,061,558	364.54.....		120,103		106,542		...106,542	(13,561)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	05/21/2020....	05/20/2021....	.....	.....	399.72.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/10/2021....	17,958	6,548,579	364.66.....	.....	.....152,284	.....	.....135,160	.....	.....135,160	(17,124)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/10/2021....	.....	.....	399.84.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/11/2021....	11,378	4,134,611	363.39.....	.....	.....103,311	.....	.....92,983	.....	.....92,983	(10,328)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/11/2021....	.....	.....	397.98.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/12/2021....	3,375	1,226,756	363.45.....	.....	.....26,327	.....	.....23,272	.....	.....23,272	(3,056)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/12/2021....	.....	.....	383.52.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/13/2021....	11,683	4,248,099	363.61.....	.....	.....105,265	.....	.....94,415	.....	.....94,415	(10,850)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/13/2021....	.....	.....	398.43.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/14/2021....	11,339	4,124,850	363.78.....	.....	.....100,576	.....	.....89,993	.....	.....89,993	(10,583)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/14/2021....	.....	.....	396.91.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/14/2021....	10,029	3,655,341	364.48.....	.....	.....86,349	.....	.....76,628	.....	.....76,628	(9,721)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/14/2021....	.....	.....	399.28.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/07/2021....	17,040	6,205,359	364.16.....	.....	.....147,739	.....	.....131,547	.....	.....131,547	(16,191)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/07/2021....	.....	.....	398.22.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/07/2021....	18,708	6,815,428	364.31.....	.....	.....161,261	.....	.....143,571	.....	.....143,571	(17,690)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/07/2021....	.....	.....	399.35.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/07/2021....	16,074	5,860,489	364.59.....	.....	.....136,791	.....	.....121,341	.....	.....121,341	(15,450)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/21/2020....	05/07/2021....	.....	.....	400.25.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/28/2020....	05/14/2021....	30,288	11,055,532	365.01.....	.....	.....254,725	.....	.....229,961	.....	.....229,961	(24,763)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/28/2020....	01/14/2022....	378	147,966	391.28.....	.....	.....1,036	.....	.....670	.....	.....670	(367)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/28/2020....	05/13/2022....	2,595	947,084	365.01.....	.....	.....31,214	.....	.....27,887	.....	.....27,887	(3,327)	.....	.....	.....	.....	.....	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)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/28/2020....	04/15/2021....	11,536	4,196,729	363.79.....	.....	99,788	.....	91,579	.....	91,579	(8,209)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/28/2020....	04/14/2022....	517	187,898	363.79.....	.....	6,394	.....	5,769	.....	5,769	(625)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/28/2020....	03/15/2021....	4,608	1,681,104	364.8.....	.....	35,622	.....	32,404	.....	32,404	(3,218)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/28/2020....	03/15/2022....	69	25,007	364.8.....	.....	796	.....	714	.....	714	(82)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/28/2020....	02/16/2021....	3,331	1,299,216	390.06.....	.....	2,665	.....	1,265	.....	1,265	(1,400)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/28/2020....	02/15/2022....	182	71,155	390.06.....	.....	575	.....	385	.....	385	(190)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/28/2020....	01/15/2021....	26	10,314	391.28.....	.....	15	.....	6	.....	6	(9)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/29/2020....	05/09/2022....	808	303,339	375.34.....	.....	6,312	.....	5,077	.....	5,077	(1,235)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/29/2020....	05/25/2022....	5,406	2,005,978	371.05.....	.....	51,900	.....	43,466	.....	43,466	(8,434)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/29/2020....	05/26/2022....	628	238,457	379.72.....	.....	4,082	.....	3,134	.....	3,134	(948)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/29/2020....	05/27/2022....	2,252	841,783	373.81.....	.....	19,231	.....	15,681	.....	15,681	(3,550)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/29/2020....	05/27/2022....	1,010	369,126	365.62.....	.....	12,166	.....	10,642	.....	10,642	(1,523)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/29/2020....	05/18/2023....	57,717	21,309,620	369.21.....	.....	809,767	.....	644,064	.....	644,064	(165,702)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/29/2020....	05/19/2023....	41,403	15,305,166	369.66.....	.....	573,023	.....	453,953	.....	453,953	(119,069)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/29/2020....	05/19/2023....	7,930	2,987,257	376.68.....	.....	87,315	.....	64,679	.....	64,679	(22,635)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/29/2020....	05/22/2023....	77,091	28,418,767	368.64.....	.....	1,102,399	.....	881,962	.....	881,962	(220,437)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/29/2020....	05/23/2023....	30,611	11,339,594	370.44.....	.....	413,863	.....	325,876	.....	325,876	(87,986)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/29/2020....	05/24/2023....	21,639	7,993,953	369.42.....	.....	302,516	.....	240,202	.....	240,202	(62,314)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/29/2020....	05/13/2022....	1,479	538,866	364.35.....	.....	18,561	.....	16,399	.....	16,399	(2,162)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/29/2020....	05/25/2023....	31,965	11,838,803	370.37.....	.....	433,762	.....	341,631	.....	341,631	(92,131)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/29/2020....	05/26/2023....	56,780	21,052,391	370.77.....	.....	761,422	.....	597,372	.....	597,372	(164,050)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/29/2020....	05/26/2023....	7,079	2,673,129	377.6.....	.....	75,890	.....	55,719	.....	55,719	(20,171)	.....	.....	.....	.....	.....	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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	05/29/2020....	05/18/2022....	3,529	1,303,862	369.52.....		35,956		30,498		30,498	(5,457)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/29/2020....	05/19/2022....	1,762	652,895	370.46.....		17,271		14,530		14,530	(2,741)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/29/2020....	05/20/2022....	1,520	573,858	377.61.....		10,836		8,505		8,505	(2,330)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/29/2020....	05/20/2022....	15,657	5,797,004	370.25.....		155,004		130,601		130,601	(24,404)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/29/2020....	05/20/2022....	6,714	2,483,154	369.85.....		67,609		57,161		57,161	(10,448)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/29/2020....	05/23/2022....	3,942	1,455,880	369.3.....		40,684		34,600		34,600	(6,084)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/29/2020....	05/24/2022....	2,681	991,636	369.87.....		27,025		22,880		22,880	(4,145)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2020....	05/28/2021....	42,354	15,474,351	365.36.....		317,653		310,615		310,615	(7,038)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2020....	05/28/2021....			400.52.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2020....	05/28/2021....	14,497	5,295,648	365.3.....		108,290		105,593		105,593	(2,698)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2020....	05/28/2021....			398.16.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2020....	06/01/2021....	9,742	3,551,642	364.56.....		76,282		75,135		75,135	(1,147)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2020....	06/01/2021....			398.33.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2020....	06/02/2021....	3,180	1,158,553	364.35.....		21,877		20,785		20,785	(1,092)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2020....	06/02/2021....			383.9.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2020....	06/03/2021....	10,158	3,691,210	363.38.....		85,429		84,982		84,982	(447)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2020....	06/03/2021....			398.11.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2020....	05/21/2021....	14,472	5,286,087	365.26.....		107,962		105,856		105,856	(2,106)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2020....	05/21/2021....			400.14.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2020....	05/24/2021....	28,241	10,317,956	365.36.....		210,392		206,527		206,527	(3,865)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2020....	05/24/2021....			401.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2020....	05/25/2021....	6,158	2,249,698	365.34.....		45,937		45,004		45,004	(934)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	06/04/2020....	05/25/2021....	.....	.....	400.18.....	.....	.....(0)	.....	.....	.....	.....	......0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2020....	05/26/2021....	3,939	1,435,024	364.32.....	.....	.....26,588	.....	25,218	.....	25,218	(1,370)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2020....	05/26/2021....	.....	.....	383.14.....	.....	.....(0)	.....	.....	.....	.....	......0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2020....	05/27/2021....	5,166	1,884,875	364.87.....	.....	.....29,910	.....	27,172	.....	27,172	(2,738)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2020....	05/27/2021....	.....	.....	378.91.....	.....	.....(0)	.....	.....	.....	.....	......0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2020....	05/28/2021....	17,323	6,304,332	363.92.....	.....	.....139,973	.....	138,209	.....	138,209	(1,764)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2020....	05/28/2021....	.....	.....	397.13.....	.....	.....(0)	.....	.....	.....	.....	......0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2020....	05/19/2021....	271	98,764	364.7.....	.....	.....1,595	.....	1,468	.....	1,468	(127)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2020....	05/19/2021....	.....	.....	379.29.....	.....	.....(0)	.....	.....	.....	.....	......0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2020....	05/21/2021....	12,790	4,661,403	364.45.....	.....	.....99,380	.....	97,827	.....	97,827	(1,553)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2020....	05/21/2021....	.....	.....	397.45.....	.....	.....(0)	.....	.....	.....	.....	......0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2020....	05/21/2021....	29,974	10,941,438	365.03.....	.....	.....226,304	.....	222,451	.....	222,451	(3,853)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2020....	05/21/2021....	.....	.....	399.71.....	.....	.....(0)	.....	.....	.....	.....	......0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2020....	05/05/2022....	3,538	928,437	262.44.....	.....	.....25,330	.....	22,579	.....	22,579	(2,751)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2020....	05/19/2022....	8,681	2,293,376	264.17.....	.....	.....56,603	.....	49,512	.....	49,512	(7,091)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2020....	05/20/2022....	7,174	1,902,821	265.24.....	.....	.....43,833	.....	37,844	.....	37,844	(5,988)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2020....	05/23/2022....	10,231	2,713,976	265.26.....	.....	.....62,514	.....	54,049	.....	54,049	(8,465)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2020....	05/24/2022....	4,270	1,145,233	268.2.....	.....	.....21,649	.....	18,023	.....	18,023	(3,626)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2020....	05/25/2022....	3,266	875,540	268.05.....	.....	.....16,756	.....	13,967	.....	13,967	(2,790)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2020....	05/26/2022....	3,172	847,123	267.03.....	.....	.....17,416	.....	14,702	.....	14,702	(2,715)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2020....	05/27/2022....	11,198	2,973,496	265.55.....	.....	.....67,633	.....	58,112	.....	58,112	(9,521)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2020....	05/31/2022....	8,689	2,306,625	265.45.....	.....	.....52,832	.....	45,609	.....	45,609	(7,223)	.....	.....	.....	.....	.....	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)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2020....	06/01/2022....	1,267	331,519	261.63.....		9,719		8,740		8,740	(979)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2020....	06/02/2022....	3,733	990,194	265.23.....		23,072		19,955		19,955	(3,117)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2020....	05/06/2022....	3,002	789,298	262.91.....		20,925		18,544		18,544	(2,381)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2020....	06/03/2022....	5,630	1,489,309	264.53.....		36,426		31,705		31,705	(4,722)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2020....	06/03/2022....	3,126	806,433	257.99.....		29,539		27,417		27,417	(2,122)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2020....	06/06/2022....	8,492	2,238,751	263.63.....		58,085		51,151		51,151	(6,934)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2020....	06/07/2022....	2,927	775,524	264.93.....		18,530		16,070		16,070	(2,460)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2020....	06/09/2022....	7,557	2,005,253	265.35.....		46,702		40,302		40,302	(6,400)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2020....	06/10/2022....	12,300	3,231,558	262.72.....		89,301		79,248		79,248	(10,053)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2020....	05/09/2023....	2,633	689,664	261.93.....		26,488		21,968		21,968	(4,520)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2020....	05/11/2023....	4,119	1,089,271	264.46.....		36,987		29,779		29,779	(7,208)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2020....	05/17/2023....	3,051	797,332	261.32.....		31,671		26,437		26,437	(5,234)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2020....	06/09/2023....	2,793	736,589	263.71.....		26,396		21,428		21,428	(4,968)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2020....	05/09/2022....	10,228	2,700,008	263.99.....		66,787		58,571		58,571	(8,216)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2020....	05/10/2022....	4,645	1,230,879	265.01.....		28,472		24,687		24,687	(3,785)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2020....	05/11/2022....	2,184	582,527	266.77.....		11,988		10,160		10,160	(1,828)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2020....	05/12/2022....	6,259	1,660,273	265.26.....		37,867		32,713		32,713	(5,154)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2020....	05/13/2022....	3,457	918,897	265.84.....		20,186		17,309		17,309	(2,878)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2020....	05/16/2022....	6,043	1,603,025	265.26.....		36,682		31,709		31,709	(4,974)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/11/2020....	05/17/2022....	2,301	611,143	265.6.....		13,691		11,781		11,781	(1,910)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/12/2020....	05/13/2022....	1,772	652,910	368.48.....		18,445		16,075		16,075	(2,371)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/12/2020....	06/09/2022....	1,969	723,940	367.65.....		21,660		19,005		19,005	(2,655)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	06/12/2020....	06/10/2022....	11,180	4,137,072	370.03.....		111,468		96,008		96,008	(15,460)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/12/2020....	05/26/2023....	1,328	501,502	377.68.....		13,982		10,414		10,414	(3,568)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/12/2020....	05/30/2023....	77,157	28,562,594	370.19.....		1,040,842		832,937		832,937	(207,905)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/12/2020....	05/31/2023....	33,310	12,318,560	369.82.....		455,009		365,197		365,197	(89,812)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/12/2020....	06/01/2023....	32,727	12,160,870	371.58.....		423,166		334,209		334,209	(88,957)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/12/2020....	06/02/2023....	37,089	13,715,338	369.8.....		507,742		407,388		407,388	(100,354)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/12/2020....	06/02/2023....	2,378	904,565	380.4.....		22,899		16,598		16,598	(6,302)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/12/2020....	06/05/2023....	67,504	24,811,869	367.56.....		992,313		811,580		811,580	(180,733)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/12/2020....	06/06/2023....	46,006	16,906,005	367.47.....		678,596		555,336		555,336	(123,260)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/12/2020....	05/27/2022....	12,326	4,564,615	370.31.....		120,060		103,127		103,127	(16,932)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/12/2020....	06/07/2023....	30,794	11,333,391	368.04.....		446,512		363,683		363,683	(82,828)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/12/2020....	06/08/2023....	33,629	12,416,045	369.21.....		470,465		379,399		379,399	(91,067)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/12/2020....	06/09/2023....	40,452	14,931,572	369.12.....		567,943		458,250		458,250	(109,693)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/12/2020....	06/09/2023....	4,170	1,553,069	372.41.....		52,755		41,345		41,345	(11,410)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/12/2020....	06/09/2023....	3,785	1,422,286	375.78.....		42,845		32,557		32,557	(10,288)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/12/2020....	05/31/2022....	3,795	1,416,478	373.27.....		32,521		27,308		27,308	(5,213)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/12/2020....	06/01/2022....	4,095	1,503,307	367.15.....		45,654		40,250		40,250	(5,404)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/12/2020....	06/02/2022....	2,246	834,771	371.7.....		20,684		17,585		17,585	(3,099)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/12/2020....	06/03/2022....	12,466	4,576,642	367.14.....		139,366		122,779		122,779	(16,587)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/12/2020....	06/06/2022....	6,336	2,326,600	367.19.....		70,776		62,394		62,394	(8,381)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/12/2020....	06/07/2022....	3,248	1,197,818	368.75.....		34,075		29,661		29,661	(4,414)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/12/2020....	06/08/2022....	3,467	1,276,396	368.16.....		37,304		32,615		32,615	(4,689)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	06/16/2020....	06/15/2021....	#####	60,760,340	3,066.59.....	.....	3,759,850	.....	3,496,872	.....	3,496,872	(262,978)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653..	06/16/2020....	06/15/2021....	#####	59,072,824	3,066.59.....	.....	3,609,350	.....	3,375,752	.....	3,375,752	(233,598)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/17/2020....	06/15/2021....	16,416	5,995,897	365.25.....	.....	141,341	.....	128,050	.....	128,050	(13,291)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/17/2020....	06/15/2022....	399	145,782	365.25.....	.....	4,873	.....	4,336	.....	4,336	(537)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/11/2021....	17,127	6,250,601	364.95.....	.....	144,726	.....	131,335	.....	131,335	(13,390)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/11/2021....	.....	.....	400.64.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/14/2021....	16,519	6,029,056	364.97.....	.....	139,588	.....	126,796	.....	126,796	(12,793)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/14/2021....	.....	.....	400.44.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/15/2021....	15,020	5,475,289	364.54.....	.....	123,913	.....	111,893	.....	111,893	(12,020)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/15/2021....	.....	.....	391.98.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/16/2021....	4,071	1,484,733	364.68.....	.....	31,431	.....	27,983	.....	27,983	(3,447)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/16/2021....	.....	.....	387.07.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/17/2021....	10,593	3,858,960	364.29.....	.....	91,418	.....	83,042	.....	83,042	(8,377)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/17/2021....	.....	.....	395.49.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/07/2021....	14,294	5,183,951	362.67.....	.....	135,363	.....	125,614	.....	125,614	(9,749)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/07/2021....	.....	.....	397.81.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/08/2021....	9,123	3,307,623	362.55.....	.....	85,667	.....	79,317	.....	79,317	(6,350)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/08/2021....	.....	.....	394.52.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/09/2021....	10,908	3,970,046	363.97.....	.....	73,190	.....	63,272	.....	63,272	(9,919)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/09/2021....	.....	.....	379.04.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/10/2021....	7,865	2,856,728	363.23.....	.....	68,266	.....	62,253	.....	62,253	(6,013)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/10/2021....	.....	.....	389.5.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	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)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/11/2021....	16,294	5,941,284	364.64.....		139,636		127,102		127,102	(12,533)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/11/2021....			399.71.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/11/2021....	14,602	5,318,662	364.25.....		127,327		116,228		116,228	(11,098)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/11/2021....			398.4.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/04/2021....	16,908	6,135,775	362.9.....		157,579		145,630		145,630	(11,949)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/04/2021....			397.35.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/04/2021....	16,597	6,009,965	362.11.....		161,655		150,491		150,491	(11,165)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/04/2021....			397.24.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/04/2021....	8,644	3,134,103	362.56.....		82,122		76,157		76,157	(5,965)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/18/2020....	06/04/2021....			397.37.....		(0)					0						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/23/2020....	05/19/2023....	15,077	4,586,152	304.18.....		175,497		126,554		126,554	(48,944)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/23/2020....	05/02/2023....	16,436	4,989,777	303.58.....		193,950		141,230		141,230	(52,720)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/23/2020....	05/04/2023....	22,730	6,833,854	300.66.....		301,848		225,455		225,455	(76,393)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/23/2020....	06/05/2023....	15,736	4,824,384	306.59.....		167,742		118,254		118,254	(49,488)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/23/2020....	06/08/2023....	14,784	4,508,926	304.99.....		168,684		120,421		120,421	(48,262)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/23/2020....	05/08/2023....	14,623	4,428,530	302.85.....		178,399		130,782		130,782	(47,617)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/23/2020....	05/15/2023....	21,957	6,681,472	304.3.....		253,602		184,357		184,357	(69,245)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/23/2020....	04/26/2023....	13,318	4,034,186	302.92.....		160,877		118,408		118,408	(42,470)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/23/2020....	05/20/2022....	9,184	2,805,066	305.44.....		74,755		56,515		56,515	(18,240)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/23/2020....	05/10/2023....	13,975	4,219,003	301.89.....		177,486		130,997		130,997	(46,490)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/23/2020....	05/22/2023....	19,260	5,832,081	302.81.....		237,474		172,631		172,631	(64,843)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	06/23/2020....	05/12/2023....	16,151	4,924,668	304.91.....		181,540		130,310		130,310	(51,230)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	06/23/2020....	05/17/2023....	14,540	4,421,074	304.07.....	169,823		122,663		122,663	(47,160)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	06/23/2020....	06/02/2023....	14,260	4,375,391	306.84.....	150,153		106,458		106,458	(43,695)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	06/23/2020....	05/30/2023....	22,743	6,985,135	307.14.....	235,840		166,597		166,597	(69,243)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	06/23/2020....	05/26/2023....	19,956	6,135,024	307.42.....	203,955		143,994		143,994	(59,961)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	06/23/2020....	06/03/2022....	14,564	4,417,568	303.32.....	134,281		102,928		102,928	(31,353)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	06/23/2020....	05/25/2023....	15,098	4,566,360	302.45.....	189,177		139,273		139,273	(49,904)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	06/23/2020....	05/06/2022....	10,590	3,217,638	303.85.....	92,341		70,934		70,934	(21,407)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	06/23/2020....	06/19/2023....	10,563	3,246,397	307.33.....	110,280		76,990		76,990	(33,290)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	06/23/2020....	05/13/2022....	10,413	3,156,000	303.09.....	95,173		73,899		73,899	(21,274)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	06/23/2020....	06/16/2023....	11,436	3,501,917	306.22.....	124,766		88,282		88,282	(36,484)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	06/23/2020....	05/27/2022....	12,720	3,850,223	302.7.....	120,200		93,390		93,390	(26,811)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	06/23/2020....	05/05/2023....	9,451	2,872,314	303.91.....	110,201		80,193		80,193	(30,008)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	06/23/2020....	05/01/2023....	24,107	7,280,699	302.02.....	302,780		222,778		222,778	(80,001)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	06/23/2020....	06/12/2023....	10,902	3,360,660	308.26.....	108,911		75,365		75,365	(33,546)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	06/23/2020....	06/22/2022....	7,922	2,423,675	305.94.....	64,961		48,728		48,728	(16,232)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	06/23/2020....	06/22/2023....	7,954	2,447,157	307.68.....	82,001		57,356		57,356	(24,646)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCCEMIK50....	06/23/2020....	06/15/2022....	10,965	3,328,173	303.52.....	101,209		77,573		77,573	(23,636)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	06/26/2020....	06/02/2022....	1,586	584,782	368.68.....	17,210		14,476		14,476	(2,733)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	06/26/2020....	06/24/2022....	2,011	753,604	374.67.....	17,217		13,758		13,758	(3,459)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	06/26/2020....	06/24/2022....	6,062	2,242,076	369.88.....	63,708		53,051		53,051	(10,657)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	06/26/2020....	06/02/2023....	1,703	624,874	366.85.....	26,300		21,023		21,023	(5,277)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97....	06/26/2020....	06/12/2023....	90,385	33,394,420	369.47.....	1,292,501		1,011,309		1,011,309	(281,192)						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	06/26/2020....	06/13/2023....	30,913	11,444,740	370.22.....	.....	432,169	.....	335,837	.....	335,837	(96,332)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/26/2020....	06/14/2023....	19,638	7,287,877	371.11.....	.....	267,077	.....	205,923	.....	205,923	(61,155)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/26/2020....	06/15/2023....	48,147	17,846,630	370.67.....	.....	664,428	.....	514,216	.....	514,216	(150,212)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/26/2020....	06/16/2023....	42,940	15,911,709	370.56.....	.....	595,143	.....	460,889	.....	460,889	(134,255)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/26/2020....	06/16/2023....	9,119	3,397,557	372.6.....	.....	118,449	.....	90,061	.....	90,061	(28,388)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/26/2020....	06/19/2023....	65,088	24,134,519	370.8.....	.....	896,258	.....	693,011	.....	693,011	(203,247)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/26/2020....	06/10/2022....	6,696	2,468,785	368.69.....	.....	73,121	.....	61,469	.....	61,469	(11,652)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/26/2020....	06/20/2023....	33,449	12,373,785	369.93.....	.....	473,638	.....	368,992	.....	368,992	(104,646)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/26/2020....	06/21/2023....	37,186	13,768,559	370.26.....	.....	521,350	.....	405,056	.....	405,056	(116,295)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/26/2020....	06/22/2023....	44,158	16,450,258	372.53.....	.....	576,706	.....	438,920	.....	438,920	(137,787)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/26/2020....	06/23/2023....	52,316	19,398,899	370.8.....	.....	722,489	.....	558,234	.....	558,234	(164,254)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/26/2020....	06/23/2023....	7,151	2,664,428	372.58.....	.....	93,324	.....	70,977	.....	70,977	(22,348)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/26/2020....	06/23/2023....	7,509	2,855,632	380.29.....	.....	75,917	.....	53,526	.....	53,526	(22,391)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/26/2020....	06/14/2022....	3,820	1,406,982	368.32.....	.....	42,440	.....	35,820	.....	35,820	(6,620)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/26/2020....	06/15/2022....	4,671	1,723,220	368.9.....	.....	50,730	.....	42,606	.....	42,606	(8,123)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/26/2020....	06/16/2022....	4,455	1,664,273	373.56.....	.....	39,696	.....	32,068	.....	32,068	(7,628)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/26/2020....	06/17/2022....	15,372	5,684,658	369.8.....	.....	161,101	.....	134,307	.....	134,307	(26,794)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/26/2020....	06/20/2022....	5,691	2,096,342	368.35.....	.....	63,457	.....	53,532	.....	53,532	(9,924)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/26/2020....	06/21/2022....	4,022	1,477,957	367.49.....	.....	46,492	.....	39,465	.....	39,465	(7,027)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/26/2020....	06/22/2022....	7,381	2,747,087	372.17.....	.....	70,270	.....	57,440	.....	57,440	(12,830)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/25/2021....	22,516	8,240,223	365.98.....	.....	191,157	.....	163,984	.....	163,984	(27,172)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/25/2021....			401.58.....		(0)					0						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / 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.	06/29/2020....	06/28/2021....	13,049	4,775,664	365.99.....		110,783		95,074		95,074	(15,709)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/28/2021....			401.08.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/21/2021....	12,943	4,727,547	365.27.....		113,248		98,051		98,051	(15,197)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/21/2021....			400.45.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/22/2021....	11,067	4,040,207	365.06.....		96,174		83,080		83,080	(13,095)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/22/2021....			396.23.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/23/2021....	6,649	2,432,246	365.83.....		48,069		39,990		39,990	(8,079)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/23/2021....			385.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/24/2021....	16,864	6,158,311	365.17.....		147,899		127,908		127,908	(19,992)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/24/2021....			398.72.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/25/2021....	19,996	7,310,629	365.6.....		171,568		147,613		147,613	(23,955)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/25/2021....			398.99.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/25/2021....	20,357	7,442,607	365.6.....		173,851		149,330		149,330	(24,521)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/25/2021....			397.93.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/18/2021....	18,322	6,682,265	364.72.....		162,879		141,250		141,250	(21,629)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/18/2021....			397.25.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/18/2021....	15,644	5,707,597	364.85.....		138,447		119,961		119,961	(18,485)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/18/2021....			397.84.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/18/2021....	16,219	5,923,529	365.22.....		142,241		123,067		123,067	(19,174)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/18/2021....			400.75.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	05/14/2021....	10,006	2,597,875	259.62.....		59,138		51,373		51,373	(7,765)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	05/14/2021....			279.2.....		(0)					0						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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/01/2021....	8,757	2,270,829	259.32.....		54,030		47,165		47,165	(6,865)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/01/2021....			279.29.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/02/2021....	5,695	1,475,797	259.16.....		35,876		31,357		31,357	(4,519)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/02/2021....			279.68.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/04/2021....	6,978	1,794,196	257.12.....		51,289		45,967		45,967	(5,322)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/04/2021....			278.28.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/07/2021....	8,243	2,118,181	256.98.....		61,242		55,092		55,092	(6,150)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/07/2021....			278.27.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/08/2021....	8,507	2,192,788	257.77.....		60,058		53,575		53,575	(6,482)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/08/2021....			279.32.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/09/2021....	5,963	1,539,166	258.1.....		41,148		36,467		36,467	(4,681)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/09/2021....			279.4.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/11/2021....	14,926	3,867,364	259.11.....		95,225		83,160		83,160	(12,065)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/11/2021....			279.64.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/11/2021....	9,080	2,352,597	259.1.....		57,839		50,454		50,454	(7,385)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/11/2021....			279.37.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/14/2021....	7,482	1,939,533	259.23.....		47,585		41,624		41,624	(5,961)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/14/2021....			280.25.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/15/2021....	13,567	3,517,484	259.26.....		83,982		72,890		72,890	(11,092)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/15/2021....			278.04.....		(0)					0						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	05/17/2021....	16,107	4,182,125	259.64.....		96,483		84,062		84,062	(12,421)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	05/17/2021....			280.44.....		(0)					0						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)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/16/2021....	7,461	1,933,475	259.14.....	.....	.....46,035	.....	.....39,980	.....	.....39,980	(6,055)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/16/2021....	.....	.....	277.2.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/18/2021....	9,096	2,360,537	259.5.....	.....	.....55,489	.....	.....48,011	.....	.....48,011	(7,478)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/18/2021....	.....	.....	278.29.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/18/2021....	8,282	2,149,647	259.56.....	.....	.....50,023	.....	.....43,134	.....	.....43,134	(6,888)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/18/2021....	.....	.....	277.89.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/21/2021....	5,700	1,479,422	259.56.....	.....	.....34,255	.....	.....29,565	.....	.....29,565	(4,691)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/21/2021....	.....	.....	277.56.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/22/2021....	9,975	2,593,671	260.02.....	.....	.....58,054	.....	.....49,796	.....	.....49,796	(8,258)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/22/2021....	.....	.....	278.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/23/2021....	11,957	3,107,115	259.86.....	.....	.....70,426	.....	.....60,465	.....	.....60,465	(9,961)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/23/2021....	.....	.....	277.77.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	05/18/2021....	9,646	2,500,235	259.2.....	.....	.....59,612	.....	.....52,182	.....	.....52,182	(7,430)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	05/18/2021....	.....	.....	279.62.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	05/21/2021....	16,717	4,337,978	259.5.....	.....	.....102,306	.....	.....89,114	.....	.....89,114	(13,192)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	05/21/2021....	.....	.....	280.72.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	05/24/2021....	10,205	2,649,169	259.6.....	.....	.....61,331	.....	.....53,310	.....	.....53,310	(8,021)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	05/24/2021....	.....	.....	279.65.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	05/25/2021....	5,574	1,446,688	259.53.....	.....	.....33,613	.....	.....29,229	.....	.....29,229	(4,384)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	05/25/2021....	.....	.....	279.33.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	05/26/2021....	8,252	2,137,402	259.03.....	.....	.....52,315	.....	.....45,833	.....	.....45,833	(6,482)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/29/2020....	05/26/2021....	.....	.....	279.81.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....

QE06.210

SCHEDULE DB - PART A - SECTION 1

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

QE06.211

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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0439999999. Total-Purchased Options-Call Options and Warrants.....										.631,382,254	..196,194,751	0	561,745,764	XXX	561,745,764	(687,553,189)	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options.....										.631,382,254	..196,194,751	0	561,745,764	XXX	561,745,764	(687,553,189)	0	0	0	0	XXX	XXX

Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange

Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - L2836*AA1.....	D-1.....	Foreign Currency	Merrill Lynch Capital Services GDWTXX036O1TB7DW3U69.	12/04/2014....	02/03/2024....		...43,347,500	3.78 USD (1.97 EUR)			437,019	4,028,500		5,752,931		(73,500)			411,074		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G6750*AC6.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	02/26/2015....	04/29/2025....		...30,800,000	3.41 USD (2.84 GBP)			180,858	5,998,000		7,283,527		1,712,000			338,551		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - L8367#AD5.....	D-1.....	Foreign Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804....	06/04/2015....	06/25/2025....		...12,400,300	4.41 USD (2.62 EUR)			111,104	42,900		505,476		(23,100)			138,488		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - L8367#AE3.....	D-1.....	Foreign Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804....	06/04/2015....	06/25/2027....		...12,400,300	4.52 USD (2.77 EUR)			108,951	42,900		543,367		(23,100)			163,912		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G2956@AP6.....	D-1.....	Foreign Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	06/25/2015....	09/23/2025....		...15,750,000	3.89 USD (3.43 GBP)			114,893	3,349,000		4,094,315		856,000			180,192		100 / QL.....
Pay Fixed CHF Receive Fixed USD Cross Currency Swap	AFS Bond - Q1297#AH1.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/11/2015....	10/08/2023....		...49,129,990	3.55 USD (0.76 CHF)			677,787	(1,540,336)		1,160,297		(1,011,729)			444,482		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G0369@AX4.....	D-1.....	Foreign Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	01/28/2016....	04/27/2026....		...28,784,000	3.37 USD (2.93 GBP)			133,086	3,982,000		4,896,394		1,712,000			347,423		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - 78467KB#3.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	03/08/2016....	06/06/2026....		...48,178,000	3.66 USD (3.05 GBP)			230,986	6,014,600		7,977,762		2,910,400			586,951		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G4622#AL3.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	07/21/2016....	09/14/2031....		...17,141,800	3.46 USD (2.54 GBP)			98,762	1,020,500		2,068,425		1,112,800			287,013		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G2479@AC3.....	D-1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	08/12/2016....	11/14/2026....		...29,831,000	3.39 USD (2.28 GBP)			190,325	1,308,700		2,994,215		1,968,800			376,689		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - 92927KB@0.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/27/2016....	11/15/2026....		...16,218,250	3.14 USD (1.2 EUR)			157,134	(71,050)		795,533		(30,450)			204,839		100 / QL.....

QE06.212

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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G1591#AV4.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	11/01/2016....	02/20/2027....	.....	...10,994,400	3.22 USD (2.52 GBP)	.....	.....	.....37,699	(166,500)	.....	...83,248	.....	.....770,400	.....	.....	.....141,723	.....	100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	AFS Bond - G294A@AD1.....	D-1.....	Foreig n Curren cy	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	03/09/2017....	03/15/2027....	.....	...15,672,616	3.81 USD (0.49 JPY)	.....	.....	.....257,043	(1,004,860)	.....	...1,218,278	.....	.....(104,417)	.....	.....	.....202,983	.....	100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	AFS Bond - G294A@AE9.....	D-1.....	Foreig n Curren cy	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	03/09/2017....	03/15/2029....	.....	...15,672,616	3.91 USD (0.58 JPY)	.....	.....	.....257,717	(1,004,860)	.....	...1,703,010	.....	.....(104,417)	.....	.....	.....231,302	.....	100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	AFS Bond - L2289#AA9.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	05/02/2017....	05/11/2027....	.....	...29,946,524	3.36 USD (0.3 JPY)	.....	.....	.....455,164	(1,184,765)	.....	...2,694,401	.....	.....(194,911)	.....	.....	.....392,338	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - G7996#AA8.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	05/24/2017....	08/17/2027....	.....	...3,355,500	3.75 USD (1.77 EUR)	.....	.....	.....34,084	(14,700)	.....	...178,925	.....	.....(6,300)	.....	.....	.....44,813	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - G7996#AA8.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	05/24/2017....	08/17/2027....	.....	...32,436,500	3.75 USD (1.77 EUR)	.....	.....	.....329,481	(142,100)	.....	...1,729,604	.....	.....(60,900)	.....	.....	.....433,190	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G6970*AK2.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	06/02/2017....	06/26/2029....	.....	...45,052,000	3.99 USD (2.8 GBP)	.....	.....	.....292,417	1,648,500	.....	...5,086,004	.....	.....2,996,000	.....	.....	.....675,574	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - G2616#AM3.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP57OUK5573....	06/08/2017....	09/13/2027....	.....	...34,782,000	3.99 USD (1.96 EUR)	.....	.....	.....353,283	(43,400)	.....	...2,100,831	.....	.....(65,100)	.....	.....	.....466,916	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - 887389E@9.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP57OUK5573....	08/22/2017....	09/07/2027....	.....	...23,516,000	3.97 USD (2.02 EUR)	.....	.....	.....238,940	1,048,000	.....	...2,573,245	.....	.....(42,000)	.....	.....	.....315,320	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G6076#AA3.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	10/18/2017....	12/31/2042....	.....	...20,000,041	4.42 USD (3.12 GBP)	.....	.....	.....149,950	1,140,600	.....	...3,305,985	.....	...1,301,805	.....	.....	.....474,530	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G6076#AA3.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	10/18/2017....	12/31/2042....	.....	...14,192,559	4.42 USD (3.12 GBP)	.....	.....	.....106,409	809,400	.....	...2,346,015	.....	.....923,795	.....	.....	.....336,739	.....	100 / QL.....

QE06.213

SCHEDULE DB - PART A - SECTION 1

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

QE06.214

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G8781@AD1.....	D-1.....	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	01/24/2018....	04/22/2028....	49,747,250	3.82 USD (2.45 GBP)	.....	.....	.....472,013	6,343,750	.....	..11,302,362	.....	...2,996,000	.....	.....	.....695,414	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G7737#AD6.....	D-1.....	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074...	01/25/2018....	03/14/2033....	14,294,000	4.45 USD (3.02 GBP)	.....	.....	.....140,184	1,893,000	.....	...4,072,176	.....	...856,000	.....	.....	.....254,822	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G7737#AD6.....	D-1.....	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074...	01/25/2018....	03/14/2033....	11,435,200	4.45 USD (3.02 GBP)	.....	.....	.....112,147	1,514,400	.....	...3,257,741	.....	...684,800	.....	.....	.....203,857	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - N7591#AA9.....	D-1.....	Foreign Currency	Societe General SA	O2RNE8IBXP4R0TD8PU41...	03/06/2018....	03/31/2036....	8,680,000	4.69 USD (2.47 EUR)	.....	.....	.....106,488	816,200	.....	...1,807,301	.....	.....(14,700)	.....	.....	.....172,302	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - N7591#AA9.....	D-1.....	Foreign Currency	Societe General SA	O2RNE8IBXP4R0TD8PU41...	03/06/2018....	03/31/2036....	12,400,000	4.69 USD (2.47 EUR)	.....	.....	.....152,126	1,166,000	.....	...2,581,859	.....	.....(21,000)	.....	.....	.....246,146	.....	100 / QL.....
Pay Floating GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G1591#BD3.....	D-1.....	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	02/22/2018....	06/17/2030....	9,753,800	4.28 USD (BP0006M)	.....	.....	.....126,649	1,073,100	.....	...3,497,282	.....	...599,200	.....	.....	.....153,989	.....	100 / QL.....
Pay Floating EUR Receive Fixed USD Cross Currency Swap	AFS Bond - G1591#BB7.....	D-1.....	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	02/22/2018....	06/17/2028....	22,184,100	4.2 USD (EUR006M)	.....	.....	.....432,754	1,962,900	.....	...6,745,876	.....	.....(37,800)	.....	.....	.....313,139	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - G3076*AD8.....	D-1.....	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074...	06/14/2018....	06/29/2030....	10,503,900	5.31 USD (2.78 EUR)	.....	.....	.....138,486	393,300	.....	...1,794,649	.....	.....(18,900)	.....	.....	.....166,104	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - G3076*AD8.....	D-1.....	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074...	06/14/2018....	06/29/2030....	10,503,900	5.31 USD (2.78 EUR)	.....	.....	.....138,486	393,300	.....	...1,794,649	.....	.....(18,900)	.....	.....	.....166,104	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G8287#AA4.....	D-1.....	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074...	06/27/2018....	09/27/2030....	11,844,000	4.19 USD (2.74 GBP)	.....	.....	.....107,188	683,100	.....	...2,017,606	.....	...770,400	.....	.....	.....189,590	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G7898#AA7.....	D-1.....	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074...	06/27/2018....	09/27/2030....	11,844,000	4.19 USD (2.74 GBP)	.....	.....	.....107,188	683,100	.....	...2,017,606	.....	...770,400	.....	.....	.....189,590	.....	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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G8056*AH2.....	D-1.....	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074...	08/07/2018....	11/07/2028....		16,828,500	4.19 USD (2.72 GBP)			138,854	707,200		2,343,384		1,112,800			243,311		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G2730#AE2.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/31/2018....	01/31/2026....		12,810,000	4.34 USD (2.68 GBP)			112,249	409,000		1,453,835		856,000			151,459		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G2730#AF9.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/31/2018....	01/31/2029....		20,496,000	4.48 USD (2.87 GBP)			174,726	654,400		2,879,155		1,369,600			300,435		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G4622#AN9.....	D-1.....	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074...	11/16/2018....	01/09/2034....		23,122,800	4.56 USD (3.01 GBP)			194,156	801,000		3,985,842		1,540,800			425,374		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - G7605#AD5.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	11/26/2018....	12/05/2036....		7,932,400	5.64 USD (3.11 EUR)			100,128	68,600		1,280,679		(14,700)			160,833		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - G7605#AD5.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	11/26/2018....	12/05/2036....		7,948,248	5.64 USD (3.11 EUR)			100,328	68,737		1,283,237		(14,729)			161,155		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G8279@AA6.....	D-1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	02/26/2019....	09/16/2031....		10,520,800	4.19 USD (2.94 GBP)			81,999	600,000		1,631,650		684,800			176,197		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - F3789@AA1.....	D-1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	03/22/2019....	04/05/2033....		13,084,800	4.73 USD (2.42 EUR)			147,931	53,360		1,662,399		(24,360)			233,817		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - F3789@AA1.....	D-1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	03/22/2019....	04/05/2033....		13,084,800	4.73 USD (2.42 EUR)			147,931	53,360		1,662,399		(24,360)			233,817		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - N6587*AA1.....	D-1.....	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27.	05/15/2019....	05/31/2029....		7,849,800	3.94 USD (1.55 EUR)			94,399	(14,000)		807,908		(14,700)			117,244		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - N6587*AB9.....	D-1.....	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27.	05/15/2019....	05/31/2031....		2,242,800	4.05 USD (1.74 EUR)			26,128	(4,000)		250,117		(4,200)			37,063		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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - N6587*AB9.....	D-1.....	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27..	05/15/2019....	05/31/2031....		8,971,200	4.05 USD (1.74 EUR)			104,513	(16,000)		1,000,467		(16,800)			148,251		100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	AFS Bond - Q4822#AA4.....	D-1.....	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27..	05/30/2019....	08/28/2029....		20,724,000	3.54 USD (3.38 AUD)			37,596	15,000		1,234,619		354,000			313,733		100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	AFS Bond - Q4822#AA4.....	D-1.....	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27..	05/30/2019....	08/28/2029....		13,816,000	3.54 USD (3.38 AUD)			25,064	10,000		823,079		236,000			209,155		100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	AFS Bond - J0835#AM9.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	08/01/2019....	08/22/2029....		14,794,267	2.95 USD (0.28 JPY)			198,348	(30,156)		1,870,151		(92,815)			223,764		100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	AFS Bond - J0835#AM9.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	08/01/2019....	08/22/2029....		5,547,850	2.95 USD (0.28 JPY)			74,381	(11,308)		701,307		(34,806)			83,912		100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	AFS Bond - J0835#AM9.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	08/01/2019....	08/22/2029....		29,588,534	2.95 USD (0.28 JPY)			396,697	(60,312)		3,740,302		(185,629)			447,528		100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	AFS Bond - Q5623@\$01.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/13/2019....	07/16/2029....		2,748,800	3.9 USD (3.79 AUD)			1,377	(12,400)		131,780		47,200			41,345		100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	AFS Bond - Q5623@\$01.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/13/2019....	07/16/2029....		8,246,400	3.9 USD (3.79 AUD)			4,131	(37,200)		395,339		141,600			124,034		100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	AFS Bond - Q5623@\$01.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/13/2019....	07/16/2029....		14,087,600	3.9 USD (3.79 AUD)			7,057	(63,550)		675,371		241,900			211,892		100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	AFS Bond - Q5623@\$01.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/13/2019....	07/16/2029....		4,123,200	3.9 USD (3.79 AUD)			2,065	(18,600)		197,670		70,800			62,017		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - XS2055747518.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/23/2019....	12/31/2038....		9,339,221	4.61 USD (2.3 EUR)			108,267	(209,956)		624,690		(12,990)			200,929		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	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - XS2055747518.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/23/2019....	12/31/2038....		6,226,148	4.61 USD (2.3 EUR)			72,178	(139,971)		416,460		(8,660)			133,953		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - XS2055747518.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/23/2019....	12/31/2038....		2,563,097	4.61 USD (2.3 EUR)			29,713	(57,621)		171,443		(3,565)			55,144		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - L0175#AE2.....	D-1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/02/2019....	09/30/2031....		6,567,000	3.44 USD (1.38 EUR)			66,863	(173,400)		403,113		(12,600)			110,169		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - L0175#AE2.....	D-1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/02/2019....	09/30/2031....		7,661,500	3.44 USD (1.38 EUR)			78,006	(202,300)		470,298		(14,700)			128,530		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - L0175#AE2.....	D-1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/02/2019....	09/30/2031....		3,283,500	3.44 USD (1.38 EUR)			33,431	(86,700)		201,556		(6,300)			55,084		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - G4936@AA0.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	02/20/2020....	05/19/2030....		9,729,000	3.01 USD (1.1 EUR)			21,133	(381,600)		224,688		(381,600)			152,984		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - G4936@AA0.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	02/20/2020....	05/19/2030....		9,729,000	3.01 USD (1.1 EUR)			21,133	(381,600)		224,688		(381,600)			152,984		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - XS2138314534.....	D-1.....	Foreign Currency	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	03/11/2020....	12/31/2038....		4,291,766	3.69 USD (2.3 EUR)			15,586	17,123		78,319		17,123			92,335		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - G294A@AK5.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/25/2020....	02/12/2030....		8,640,000	4.12 USD (3.13 EUR)			17,295	(347,200)		(715,517)		(347,200)			134,041		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - G294A@AK5.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/25/2020....	02/12/2030....		10,800,000	4.12 USD (3.13 EUR)			21,619	(434,000)		(894,396)		(434,000)			167,551		100 / QL.....
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange.....										0	0	9,642,083	42,959,085	XXX	133,196,923	0	..25,731,886	0	0	15,436,139	XXX	XXX

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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)
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	9,642,083	42,959,085	XXX	133,196,923	0	..25,731,886	0	0	15,436,139	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..	06/26/2020.....	07/02/2020.....	.....	..365,451,870	0.0 (JPM Mozaic USD Index)	.....	.....	.....	.....(238,216)	.....	.....(238,216)	(238,216)	.....	.....	.....	.....135,260	.....	03.....
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97..	06/26/2020.....	07/02/2020.....	.....	..111,352,608	0.0 (JPM Mozaic II USD Index)	.....	.....	.....	.....(33,428)	.....	.....(33,428)	(33,428)	.....	.....	.....	.....41,213	.....	03.....
1149999999. Total-Swaps-Hedging Other-Total Return.....										0	0	0	(271,645)	XXX	(271,645)	(271,645)	0	0	0	176,473	XXX	XXX
1169999999. Total-Swaps-Hedging Other.....										0	0	0	(271,645)	XXX	(271,645)	(271,645)	0	0	0	176,473	XXX	XXX
Total - Swaps																						
1379999999. Total-Swaps-Foreign Exchange.....										0	0	9,642,083	42,959,085	XXX	133,196,923	0	..25,731,886	0	0	15,436,139	XXX	XXX
1389999999. Total-Swaps-Total Return.....										0	0	0	(271,645)	XXX	(271,645)	(271,645)	0	0	0	176,473	XXX	XXX
1409999999. Total-Swaps.....										0	0	9,642,083	42,687,441	XXX	132,925,278	(271,645)	..25,731,886	0	0	15,612,612	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	9,642,083	42,959,085	XXX	133,196,923	0	..25,731,886	0	0	15,436,139	XXX	XXX
1709999999. Total-Hedging Other.....										..631,382,254	..196,194,751	0	561,474,119	XXX	561,474,119	(687,824,833)	0	0	0	176,473	XXX	XXX
1759999999. TOTAL.....										..631,382,254	..196,194,751	9,642,083	604,433,205	XXX	694,671,042	(687,824,833)	..25,731,886	0	0	15,612,612	XXX	XXX

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(a)

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

(b)

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

SCHEDULE DB - PART 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																					
DMU0.....	80	10,302,870	DJIA E-Mini Index Future Sep 2020	VAGLB: Index Universal Life...	N/A.....	Equity / Index	09/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	06/15/2020.	257.5718	256.8900	76,800					(27,270)	(27,270)	941,150	01	500
ESU0.....	1,969	..297,144,123	S&P 500 E-Mini Index Future Sep 2020	VAGLB: Index Universal Life...	N/A.....	Equity / Index	09/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	06/15/2020.	3,018.2237	3,090.2000	4,098,144					7,086,067	7,086,067	..23,164,054	01	50
ESU0.....	2,326	..350,852,321	S&P 500 E-Mini Index Future Sep 2020	VAGLB: Fixed Indexed Annuity	N/A.....	Equity / Index	09/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	06/15/2020.	3,016.7869	3,090.2000	4,865,260					...8,537,939	...8,537,939	..27,363,935	01	50
NQU0.....	102	19,971,389	NASDAQ 100 E-Mini Future Sep 2020	VAGLB: Index Universal Life...	N/A.....	Equity / Index	09/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	06/15/2020.	9,789.8967	10,147.2500	353,940					729,001	729,001	1,199,966	01	20
MFSU0....	39	3,471,291	MSCI EAFE Mini Index Future Sep 2020	VAGLB: Index Universal Life...	N/A.....	Equity / Index	09/15/2020.	NYF..... 5493004R83R1LVX2IL36..	06/15/2020.	1,780.1494	1,778.4000	(6,630)					(3,411)	(3,411)	458,811	01	50
MFSU0....	385	34,349,386	MSCI EAFE Mini Index Future Sep 2020	VAGLB: Fixed Indexed Annuity	N/A.....	Equity / Index	09/15/2020.	NYF..... 5493004R83R1LVX2IL36..	06/15/2020.	1,784.3837	1,778.4000	(65,435)					(115,186)	(115,186)	4,529,284	01	50
1539999999. Total-Long Futures-Hedging Other.....												9,322,079	0	0	0	0	..16,207,140	..16,207,140	..57,657,200	XXX	XXX
1579999999. Total-Long Futures.....												9,322,079	0	0	0	0	..16,207,140	..16,207,140	..57,657,200	XXX	XXX
Totals																					
1709999999. Total-Hedging Other.....												9,322,079	0	0	0	0	..16,207,140	..16,207,140	..57,657,200	XXX	XXX
1759999999. TOTAL.....												9,322,079	0	0	0	0	..16,207,140	..16,207,140	..57,657,200	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America - L&A	..28,158,500	..29,498,700	..57,657,200
Total Net Cash Deposits.....	..28,158,500	..29,498,700	..57,657,200

(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

(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	57,657,200	.....	.....57,657,200	9,394,144	(72,065)	9,394,144	57,657,200	57,657,200	
NAIC 1 Designation												
Bank of America NA.....	B4TYDEB6GKMZO031MB27	Y.....	Y.....	8,684,000	4,801,603	(34,000)	0	8,892,792	208,792	825,446	0	
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573...	Y.....	Y.....	32,353,000	11,491,150	(1,232,148)	0	31,765,179	(1,609,913)	3,088,290	0	
BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	Y.....	Y.....	34,335,000	23,486,407	(462,400)	0	33,995,317	0	2,082,214	0	
Citibank NA.....	E57ODZWZ7FF32TWEFA76	Y.....	Y.....	43,731,000	15,120,437	(4,116,177)	0	40,348,933	0	5,507,616	0	
Credit Suisse Internationl.....	E58DKGMJYYYJLN8C3868.	Y.....	Y.....	20,576,000	23,521,848	2,945,848	23,521,848	2,945,848	2,945,848	.....	.....0	
Goldman Sachs & Co.....	KD3XUN7C6T14HNAYLU02.	Y.....	Y.....	5,989,000	6,002,745	13,745	6,002,745	13,745	13,745	.....	.....0	
HSBC Bank USA NA.....	1IE8VN30JCEQV1H4R804...	Y.....	Y.....	1,281,000	85,800	0	1,048,843	0	302,400	0	0	
JPMorgan Chase Bank NA.....	7H6GLXDRUGQFU57RNE97	Y.....	Y.....	328,093,000	338,927,046	(271,645)	10,562,402	340,586,755	(271,645)	12,222,111	704,088	704,088
Merrill Lynch Capital Services.....	GDWTXX036O1TB7DW3U69	Y.....	Y.....	6,130,000	4,028,500	0	5,752,931	0	411,074	0	0	
Morgan Stanley & Co Intern.....	4PQUHN3JPFGFNF3BB653.	Y.....	Y.....	11,937,000	13,445,452	1,508,452	13,445,452	1,508,452	1,508,452	.....	.....0	
Royal Bank of Scotland.....	RR3QWICWWIPCS8A4S074	Y.....	Y.....	25,958,000	7,068,400	(2,009,719)	0	24,204,940	0	2,273,037	0	
Societe General SA.....	O2RNE8IBXP4R0TD8PU41..	Y.....	Y.....	5,130,000	2,478,756	0	4,885,716	0	418,448	0	0	
UBS AG.....	BFM8T61CT2L1QCEMIK50..	Y.....	Y.....	141,674,000	141,963,904	289,904	141,963,904	289,904	289,904	.....	.....0	
Wells Fargo Securities LLC.....	KB1H1DSPRFMYMCUFXT09	Y.....	Y.....	18,385,000	20,137,245	1,752,245	20,137,245	1,752,245	1,752,245	.....	.....0	
0299999999. Total NAIC 1 Designation.....				684,256,000	612,559,294	(8,126,089)	17,072,596	696,552,600	(1,881,557)	18,941,097	15,612,612	704,088
0999999999. Gross Totals.....				684,256,000	670,216,494	(8,126,089)	74,729,796	705,946,743	(1,953,622)	28,335,241	73,269,812	58,361,288
1. Offset per SSAP No. 64.....												
2. Net after right of offset per SSAP No. 64.....					670,216,494	(8,126,089)						

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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.....	52,669,105	.....	.....52,669,105	.....	.....I.....
Bank of America Corp - NYF.....	5493004R83R1LVX2IL36.....	Cash.....	Cash.....	4,988,095	.....	.....4,988,095	.....	.....I.....
0199999999. Totals.....				57,657,200	0	57,657,200	XXX	XXX
Collateral Pledged to Reporting Entity								
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27..	Cash.....	Cash.....	8,684,000	.....	XXX	.....	.....V.....
Barclays Bank PLC - OTC.....	G5GSEF7VJP5I7OUK5573....	Cash.....	Cash.....	32,353,000	.....	XXX	.....	.....V.....
BNP Paribas - OTC.....	R0MUWSFPU8MPRO8K5P83...	Cash.....	Cash.....	34,335,000	.....	XXX	.....	.....V.....
Citibank NA - OTC.....	E57ODZWZ7FF32TWEFA76..	Cash.....	Cash.....	43,731,000	.....	XXX	.....	.....V.....
Credit Suisse Intl - OTC.....	E58DKGMJYYYJLN8C3868...	Cash.....	Cash.....	20,576,000	.....	XXX	.....	.....V.....
Goldman Sachs Group - OTC.....	KD3XUN7C6T14HNAYLU02...	Cash.....	Cash.....	5,989,000	.....	XXX	.....	.....V.....
HSBC - OTC.....	1IE8VN30JCEQV1H4R804....	Cash.....	Cash.....	1,281,000	.....	XXX	.....	.....V.....
JPMorgan Chase & Co - OTC.....	7H6GLXDRUGQFU57RNE97...	Cash.....	Cash.....	328,093,000	.....	XXX	.....	.....V.....
Merrill Lynch Capital Services - OTC.....	GDWTXX036O1TB7DW3U69...	Cash.....	Cash.....	6,130,000	.....	XXX	.....	.....V.....
Morgan Stanley & Co Intl Ltd - OTC.....	4PQUHN3JPFGFNF3BB653...	Cash.....	Cash.....	11,937,000	.....	XXX	.....	.....V.....
Royal Bank of Scotland - OTC.....	RR3QWICWWIPCS8A4S074...	Cash.....	Cash.....	25,958,000	.....	XXX	.....	.....V.....
Societe Generale - OTC.....	O2RNE8IBXP4R0TD8PU41...	Cash.....	Cash.....	5,130,000	.....	XXX	.....	.....V.....
UBS AG - OTC.....	BFM8T61CT2L1QCEMIK50...	Cash.....	Cash.....	141,674,000	.....	XXX	.....	.....V.....
Wells Fargo - OTC.....	KB1H1DSPRFMYMCUFXT09...	Cash.....	Cash.....	18,385,000	.....	XXX	.....	.....V.....
0299999999. Totals.....				684,256,000	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

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.....	.....	.....	.....41,315,866	41,315,866	07/01/2020.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....	.....	.....	.....41,315,866	41,315,866	XXX
9999999	Totals.....	.....	.....	.....41,315,866	41,315,866	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....(28,972,351) Book/Adjusted Carrying Value \$.....(28,972,351)
2. Average balance for the year: Fair Value \$.....45,834,074 Book/Adjusted Carrying Value \$.....45,834,074
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....0 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount or Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of New York Mellon..... New York, NY .....	.....	.....	.....	.....	.....1,907,568	5,870,118	10,333,791	XXX
JP Morgan Chase..... New York, NY .....	.....	.....	.....	.....	.....(2,557,476)	(1,799,588)	125,580	XXX
Fifth Third Bank..... Cincinnati, OH.....	.....	.....	.....	.....	.....101,367	86,063	408,830	XXX
0199998. Deposits in.....2 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	.....	.....	.....295,204	187,257	379,260	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	(253,337)	4,343,850	11,247,461	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(253,337)	4,343,850	11,247,461	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(253,337)	4,343,850	11,247,461	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
Exempt Money Market Mutual Funds as Identified by the SVO								
38141W 32 3	Goldman Sachs Fin Sq Treas Oblig Fd.....		06/30/2020.....	0.132		6,566,560	678	
85999999	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....					6,566,560	678	0
88999999	Total - Cash Equivalents					6,566,560	678	0