



QUARTERLY STATEMENT

As of September 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) JOHN LAUGHLIN CARTER 1. (Printed Name) PRESIDENT & COO (Title)	 (Signature) DENISE LYNN SKINGLE 2. (Printed Name) SVP & SECRETARY (Title)	 (Signature) DAVID PATRICK LAPAUL 3. (Printed Name) SVP & TREASURER (Title)
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Subscribed and sworn to before me
This 26th day of October 2020

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



NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

ASSETS

	Current Statement Date			4
	1	2	3	December 31 Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	24,009,429,910		24,009,429,910	22,208,012,035
2. Stocks:				
2.1 Preferred stocks.....	1,582,363		1,582,363	532,848
2.2 Common stocks.....	42,167,853		42,167,853	45,488,077
3. Mortgage loans on real estate:				
3.1 First liens.....	6,426,749,155		6,426,749,155	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 (\$.....(14,996,743)), cash equivalents (\$.....6,272,350) and short-term investments (\$.....1,488,305,152).....	1,479,580,759		1,479,580,759	1,835,891,302
6. Contract loans (including \$.....0 premium notes).....	136,733,366	4,271	136,729,095	127,746,864
7. Derivatives.....	729,915,389		729,915,389	1,408,808,436
8. Other invested assets.....	401,123,139	1,658,405	399,464,734	336,690,012
9. Receivables for securities.....			0	
10. Securities lending reinvested collateral assets.....	60,354,223		60,354,223	70,288,217
11. Aggregate write-ins for invested assets.....	48,757,393	0	48,757,393	34,972,391
12. Subtotals, cash and invested assets (Lines 1 to 11).....	33,336,393,550	1,662,676	33,334,730,874	31,749,642,177
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	249,086,176		249,086,176	233,936,250
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	13,508,773	11,272,073	2,236,700	2,911,618
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	38,405,832		38,405,832	38,633,913
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	11,538,026		11,538,026	4,566,064
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	12,326,288		12,326,288	6,399,808
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	77,006,569		77,006,569	
18.2 Net deferred tax asset.....	172,662,605	102,322,321	70,340,284	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.....	59,417		59,417	106,060,779
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	112,698,599	97,530,373	15,168,226	23,372,708
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	34,024,283,505	212,787,443	33,811,496,062	32,230,379,289
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	1,877,398,555		1,877,398,555	1,839,272,769
28. Total (Lines 26 and 27).....	35,901,682,060	212,787,443	35,688,894,617	34,069,652,058

DETAILS OF WRITE-INS				
1101. Other invested assets receivable.....	1,225,500		1,225,500	4,156,000
1102. Derivative collateral and receivables.....	47,531,893		47,531,893	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).....	48,757,393	0	48,757,393	34,972,391
2501. Accrued fees and other assets.....	19,801,239	4,633,013	15,168,226	23,372,708
2502. Deferred software costs.....	88,103,115	88,103,115	0	
2503. Disallowed interest maintenance reserve.....	4,794,245	4,794,245	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).....	112,698,599	97,530,373	15,168,226	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 \$.....29,005,343,877 less \$.....0 included in Line 6.3 (including \$.....1,205,492,141 Modco Reserve).....	29,005,343,877	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).....	79,658,502	72,496,161
4. Contract claims:		
4.1 Life.....	46,142,089	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).....	949,272	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.....	2,136,500	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 \$.....94,779,570 ceded.....	94,779,570	4,984,386
9.4 Interest Maintenance Reserve.....		
10. Commissions to agents due or accrued - life and annuity contracts \$....2,997,510, accident and health \$.....0 and deposit-type contract funds \$.....0.....	2,997,510	2,966,113
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	2,642,439	2,517,860
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(129,131,058) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(129,131,058)	(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.....	223,682	251,036
17. Amounts withheld or retained by reporting entity as agent or trustee.....	1,225,577	4,156,000
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		
19. Remittances and items not allocated.....	37,326,298	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.....	219,052,221	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.....	1,091,429,569	1,071,342,269
24.04 Payable to parent, subsidiaries and affiliates.....	46,567,902	11,165,861
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....	149,521,824	94,532,960
24.08 Derivatives.....	25,687,031	12,268,438
24.09 Payable for securities.....	898,805,107	1,484,808,521
24.10 Payable for securities lending.....	60,350,535	70,207,651
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	8,037,663	7,692,324
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	31,651,142,328	30,014,617,717
27. From Separate Accounts statement.....	1,877,398,555	1,839,272,769
28. Total liabilities (Lines 26 and 27).....	33,528,540,883	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.....	3,380,624,500	3,030,624,500
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	(1,222,910,766)	(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).....	2,157,713,734	2,213,121,572
38. Totals of Lines 29, 30 and 37.....	2,160,353,734	2,215,761,572
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	35,688,894,617	34,069,652,058

DETAILS OF WRITE-INS

2501. Reserve for escheat funds.....	7,902,105	6,835,778
2502. Tax credit commitment liabilities.....	117,764	824,046
2503. Reserve for litigation.....	11,500	32,500
2598. Summary of remaining write-ins for Line 25 from overflow page.....	6,294	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	8,037,663	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.....	3,378,550,405	4,948,153,480	6,727,353,338
2. Considerations for supplementary contracts with life contingencies.....	500,722	651,049	950,641
3. Net investment income.....	870,320,562	741,063,278	1,019,091,005
4. Amortization of Interest Maintenance Reserve (IMR).....	(2,100,075)	(2,628,195)	(3,550,280)
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	39,177,096	30,768,004	42,100,555
7. Reserve adjustments on reinsurance ceded.....	(125,596,521)	(187,170,129)	(241,740,501)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	60,146,110	58,178,741	77,851,775
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	99,199,474	87,937,016	116,845,692
9. Totals (Lines 1 to 8.3).....	4,320,197,773	5,676,953,244	7,738,902,225
10. Death benefits.....	96,442,739	89,882,113	111,097,624
11. Matured endowments (excluding guaranteed annual pure endowments).....		2,083	2,083
12. Annuity benefits.....	102,107,118	81,063,031	114,056,548
13. Disability benefits and benefits under accident and health contracts.....	114,940	253,340	305,635
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	827,996,059	458,879,233	639,138,137
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	3,413,813	2,674,210	2,990,342
18. Payments on supplementary contracts with life contingencies.....	1,020,894	992,366	1,368,800
19. Increase in aggregate reserves for life and accident and health contracts.....	2,102,777,987	4,640,780,417	6,339,675,344
20. Totals (Lines 10 to 19).....	3,133,873,550	5,274,526,793	7,208,634,513
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	426,268,557	552,203,755	749,000,065
22. Commissions and expense allowances on reinsurance assumed.....	4,968	4,894	6,642
23. General insurance expenses and fraternal expenses.....	254,632,248	214,878,908	305,072,043
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	36,434,018	31,770,015	42,875,769
25. Increase in loading on deferred and uncollected premiums.....	745,504	(1,557,772)	(1,091,839)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	65,522,923	48,361,742	67,691,634
27. Aggregate write-ins for deductions.....	29,187,318	37,910,992	50,188,450
28. Totals (Lines 20 to 27).....	3,946,669,086	6,158,099,327	8,422,377,277
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	373,528,687	(481,146,083)	(683,475,052)
30. Dividends to policyholders and refunds to members.....	471,085	441,321	592,316
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	373,057,602	(481,587,404)	(684,067,368)
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(81,923,385)	77,969,643	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).....	454,980,987	(559,557,047)	(804,642,771)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$....585,976 (excluding taxes of \$....(416,547) transferred to the IMR).....	9,758,838	111,190,450	181,181,399
35. Net income (Line 33 plus Line 34).....	464,739,825	(448,366,597)	(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).....	464,739,825	(448,366,597)	(623,461,372)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$....(174,955,426).....	(654,270,878)	405,297,772	606,939,253
39. Change in net unrealized foreign exchange capital gain (loss).....	(658,182)	401,642	(52,501)
40. Change in net deferred income tax.....	(153,919,247)	283,990,097	312,326,572
41. Change in nonadmitted assets.....	(25,919,498)	(117,842,412)	(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.....	(12,227,907)	(30,817,891)	(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.....	350,000,000	400,000,000	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.....	(24,518,661)	(13,151,991)	208,860,142
54. Net change in capital and surplus (Lines 37 through 53).....	(55,407,838)	479,510,620	748,051,162
55. Capital and surplus as of statement date (Lines 36 + 54).....	2,160,353,734	1,947,221,030	2,215,761,572
DETAILS OF WRITE-INS			
08.301. Miscellaneous income.....	99,199,474	87,937,016	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).....	99,199,474	87,937,016	116,845,692
2701. Net investment earnings on funds withheld by ceding company.....	29,187,318	37,910,992	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).....	29,187,318	37,910,992	50,188,450
5301. Adjustment to surplus for initial reinsurance transaction gains.....	(24,518,661)	(13,151,991)	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).....	(24,518,661)	(13,151,991)	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.....	3,301,964,026	4,953,173,038	6,820,740,620
2. Net investment income.....	865,672,132	710,838,717	983,655,730
3. Miscellaneous income.....	412,954,905	176,074,240	234,346,594
4. Total (Lines 1 through 3).....	4,580,591,063	5,840,085,995	8,038,742,944
5. Benefit and loss related payments.....	1,146,602,188	798,090,654	1,324,446,532
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	63,324,198	49,062,957	67,865,885
7. Commissions, expenses paid and aggregate write-ins for deductions.....	751,719,662	839,217,187	1,150,338,680
8. Dividends paid to policyholders.....	494,580	477,618	618,360
9. Federal and foreign income taxes paid (recovered) net of \$.....4,944,077 tax on capital gains (losses).....	125,765,888	(59,490,960)	(59,984,581)
10. Total (Lines 5 through 9).....	2,087,906,516	1,627,357,456	2,483,284,876
11. Net cash from operations (Line 4 minus Line 10).....	2,492,684,547	4,212,728,539	5,555,458,068
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	878,050,695	476,906,313	689,686,863
12.2 Stocks.....	46,068	11	11
12.3 Mortgage loans.....	106,218,257	108,466,061	179,976,553
12.4 Real estate.....			
12.5 Other invested assets.....	21,202,687	15,829,551	34,258,861
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(505,092)	(271,657)	12,539
12.7 Miscellaneous proceeds.....	11,451,942	847,226,977	1,057,984,499
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,016,464,557	1,448,157,256	1,961,919,326
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	2,725,643,829	3,598,570,244	5,060,276,527
13.2 Stocks.....	3,395,583	35,794,162	35,794,162
13.3 Mortgage loans.....	864,727,391	927,606,527	1,349,352,302
13.4 Real estate.....			
13.5 Other invested assets.....	82,036,025	92,175,563	121,487,517
13.6 Miscellaneous applications.....	693,408,106	38,274,762	11,491
13.7 Total investments acquired (Lines 13.1 to 13.6).....	4,369,210,934	4,692,421,258	6,566,921,999
14. Net increase or (decrease) in contract loans and premium notes.....	8,972,999	17,440,359	24,202,462
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(3,361,719,376)	(3,261,704,362)	(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.....	350,000,000	400,000,000	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.....	7,162,341	52,733,049	55,003,168
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	155,561,946	(49,130,976)	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).....	512,724,287	17,707,543	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).....	(356,310,542)	968,731,720	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).....	1,479,580,759	1,654,414,932	1,835,891,302
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bond investment to bond investment.....	339,699,794	272,604,659	475,837,696
20.0002 Capitalized interest on mortgage loans.....	6,924,966	3,109,907	4,210,990
20.0003 Tax credit commitment liabilities.....	706,282	883,525	334,743
20.0004 Capitalized interest on bonds.....	311,224	844	844
20.0005 Exchange of equity investment to equity investment		10,158,870	10,158,870

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....	1,275,955,082	1,092,044,903	1,555,307,214
3. Ordinary individual annuities.....	2,306,801,862	4,023,893,898	5,486,302,064
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....	670,810	1,674,233	1,879,399
7. A&H - group.....			
8. A&H - credit (group and individual).....			
9. A&H - other.....	203	90	90
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	3,583,427,957	5,117,613,124	7,043,488,767
12. Fraternal (Fraternal Benefit Societies Only).....			
13. Subtotal (Lines 11 through 12).....	3,583,427,957	5,117,613,124	7,043,488,767
14. Deposit-type contracts.....	50,000,000	50,000,000	50,000,000
15. Total (Lines 13 and 14).....	3,633,427,957	5,167,613,124	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 September 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	\$	464,739,825	\$ (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>464,739,825</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	\$	2,160,353,734	\$ 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>2,093,353,734</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
126694E95	3,343,824	3,004,419	339,405	3,004,419	2,657,773	Q3 '20
Total			\$ 339,405			

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	\$ (42,711,509)
2. 12 Months or Longer	\$ (4,775,092)

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

1. Less than 12 Months	\$ 835,280,450
2. 12 Months or Longer	\$ 45,976,887

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.

2. Type of Repo Trades Used

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

NOTES TO THE FINANCIAL STATEMENTS

3. Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open - No Maturity	-	-	-	-
2. Overnight	\$90,964,327	\$61,656,687	\$64,373,883	-
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	\$60,354,223	-
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	\$65,661,361	\$-
b. Ending Balance	\$49,586,682	\$42,142,183	\$61,561,307	\$-

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	\$-	\$61,561,307	\$-	\$-	\$-	\$-	\$-	\$61,561,307
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	\$-	\$61,561,307	\$-	\$-	\$-	\$-	\$-	\$61,561,307

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	\$64,373,883	-
2. Securities (FV)	-	-	-	-
3. Securities (BACV)	-	-	-	-
4. Nonadmitted Subset (BACV)	-	-	-	-
b. Ending Balance				
1. Cash	\$48,614,394	\$41,315,866	\$60,354,223	-
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	\$60,354,223	\$60,354,223
b. 30 Days or Less	-	-
c. 31 to 90 Days	-	-
d. > 90 Days	-	-

9-10. Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

J. Real Estate

Not applicable.

K. Low-Income Housing Tax Credits

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 October 29, 2020, the Company received a capital contribution of \$50,000,000 from Nationwide Life Insurance Company.

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

On August 28, 2020, the Company received a capital contribution of \$50,000,000 from Nationwide Life Insurance Company.

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

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

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

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

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

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 unsecure promissory note.

On March 4, 2020, the Company and 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 unsecure promissory note. NWSBL made draws of \$10,000,000 and \$15,000,000 on September 24, 2020 and October 14, 2020, respectively. As of September 30, 2020, the total outstanding balance of draws amounted to \$81,000,000.

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

Note 11 - Debt

A. All Other Debt

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

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 Nationwide Life Insurance Company, 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 September 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)	\$ 78,534,242	\$ 66,476,982	\$ 50,004,243
2 Current Year General Account Total Collateral Pledged	\$ 78,534,242	\$ 66,476,982	\$ 50,004,243
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 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ 50,004,243	\$ 50,004,243	\$ -	\$ 50,004,243
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 50,004,243	\$ 50,004,243	\$ -	\$ 50,004,243
2. Prior Year	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ 50,024,564	\$ 50,024,564	\$ -	\$ 50,024,564
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 50,024,564	\$ 50,024,564	\$ -	\$ 50,024,564

b. Maximum Amount during Reporting Period (Current Year)

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

c. FHLB – Prepayment Obligations

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

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

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.

NOTES TO THE FINANCIAL STATEMENTS

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

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

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Industrial and miscellaneous	\$ -	\$ 315,275	\$ 169,363	\$ -	\$ 484,638
Total Bonds	\$ -	\$ 315,275	\$ 169,363	\$ -	\$ 484,638
Common stock unaffiliated	8,867,853	33,300,000	-	-	42,167,853
Separate account assets	1,877,398,555	-	-	-	1,877,398,555
Derivative assets	-	62,057	700,261,267	-	700,323,324
Total Assets at Fair Value/(NAV)	\$ 1,886,266,408	\$ 33,677,332	\$ 700,430,630	\$ -	\$ 2,620,374,370
Derivative liabilities	-	30,427	-	-	30,427
Total Liabilities at Fair Value	\$ -	\$ 30,427	\$ -	\$ -	\$ 30,427

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

	Beginning Balance at 6/30/2020	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 9/30/2020
Assets at Fair Value										
Industrial and miscellaneous	\$167,599	\$-	\$-	\$-	\$1,871	\$-	\$-	\$-	\$(107)	\$169,363
Total Bonds	\$167,599	\$-	\$-	\$-	\$1,871	\$-	\$-	\$-	\$(107)	\$169,363
Derivative assets	\$561,745,764	\$-	\$-	\$(8,563,419)	\$68,156,179	\$149,773,348	\$-	\$(70,850,605)	\$-	\$700,261,267
Total Assets at Fair Value	\$561,913,363	\$-	\$-	\$(8,563,419)	\$68,158,050	\$149,773,348	\$-	\$(70,850,605)	\$(107)	\$700,430,630

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

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	\$26,780,214,254	\$24,008,945,272	\$508,118,539	\$25,613,012,101	\$659,083,614	\$-	\$-
Preferred stock	1,636,654	1,582,363	-	-	1,636,654	-	-
Mortgage loans, net of allowance	6,563,293,739	6,426,749,155	-	-	6,563,293,739	-	-
Short-term investments	1,488,305,152	1,488,305,152	196,000,000	1,292,305,152	-	-	-
Derivative assets	85,486,714	29,592,065	-	85,486,714	-	-	-
Policy loans	136,729,095	136,729,095	-	-	136,729,095	-	-
Securities lending collateral assets	60,354,223	60,354,223	60,354,223	-	-	-	-
Total Assets	\$35,116,019,831	\$32,152,257,325	\$764,472,762	\$26,990,803,967	\$7,360,743,102	\$-	\$-
Liabilities							
Investment contracts	\$55,940,126	\$55,940,126	\$-	\$-	\$55,940,126	\$-	\$-
Derivative liabilities	6,810,073	25,656,604	-	6,810,073	-	-	-
Total Liabilities	\$62,750,199	\$81,596,730	\$-	\$6,810,073	\$55,940,126	\$-	\$-

D. Not Practicable to Estimate Fair Value

Not applicable.

E. Measured using net asset value

Not applicable.

Note 21 - Other Items

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

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.

Note 22 - Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through November 9, 2020 for the statutory statement issued on November 10, 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 November 9, 2020 for the statutory statement issued on November 10, 2020.

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

Note 23 - Reinsurance

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

NOTES TO THE FINANCIAL STATEMENTS

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:

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 9.2

Has the code of ethics for senior managers been amended?

Yes ☒ No ☐
- 9.21

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

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 ☒
- 9.31

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

FINANCIAL

- 10.1

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

Yes ☒ No ☐
- 10.2

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

\$0

INVESTMENT

- 11.1

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

Yes ☐ No ☒
- 11.2

If yes, give full and complete information relating thereto:

N/A
12.

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

\$201,419,688
13.

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

\$0
- 14.1

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

Yes ☒ No ☐
- 14.2

If yes, please complete the following:

- 14.21

Bonds
- 14.22

Preferred Stock
- 14.23

Common Stock
- 14.24

Short-Term Investments
- 14.25

Mortgage Loans on Real Estate
- 14.26

All Other
- 14.27

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

Total Investment in Parent included in Lines 14.21 to 14.26 above

1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$0	\$0
0	0
0	0
186,000,000	196,000,000
84,644,412	117,523,748
99,644,429	106,785,501
\$370,288,841	\$420,309,249
\$0	\$0

- 15.1

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

Yes ☒ No ☐
- 15.2

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

Yes ☒ No ☐ N/A ☐

If no, attach a description with this statement.

16.

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

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

\$60,354,223
- 16.2

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

\$60,354,223
- 16.3

Total payable for securities lending reported on the liability page:

\$60,350,535
17.

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

Yes ☒ No ☐

- 17.1

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

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

- 17.2

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

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

- 17.3

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

Yes ☐ No ☒
- 17.4

If yes, give full and complete information relating thereto:

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

- 17.5

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

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

- 17.5097

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

Yes ☐ No ☒

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

17.5098

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

Yes [☐] No [☒]

17.6

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
162754	IFM Investors Pty Ltd	5493002BVK0QI7KW7H93	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..... \$.....6,426,749,155

1.14 Total mortgages in good standing..... \$.....6,426,749,155

1.2 Long-term mortgages in good standing with restructured terms

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

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

1.31 Farm mortgages..... \$

1.32 Residential mortgages..... \$

1.33 Commercial mortgages..... \$.....

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

1.4 Long-term mortgage loans in process of foreclosure

1.41 Farm mortgages..... \$

1.42 Residential mortgages..... \$

1.43 Commercial mortgages..... \$.....

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

1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) \$.....6,426,749,155

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

1.61 Farm mortgages..... \$

1.62 Residential mortgages..... \$

1.63 Commercial mortgages..... \$.....

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

2. Operating Percentages:

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

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

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

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

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

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

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

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

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

Fraternal Benefit Societies Only:

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

Yes [] No [] N/A []

5.2 If no, explain:

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

Yes [] No []

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

Date	Outstanding Lien Amount
	

Q09

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

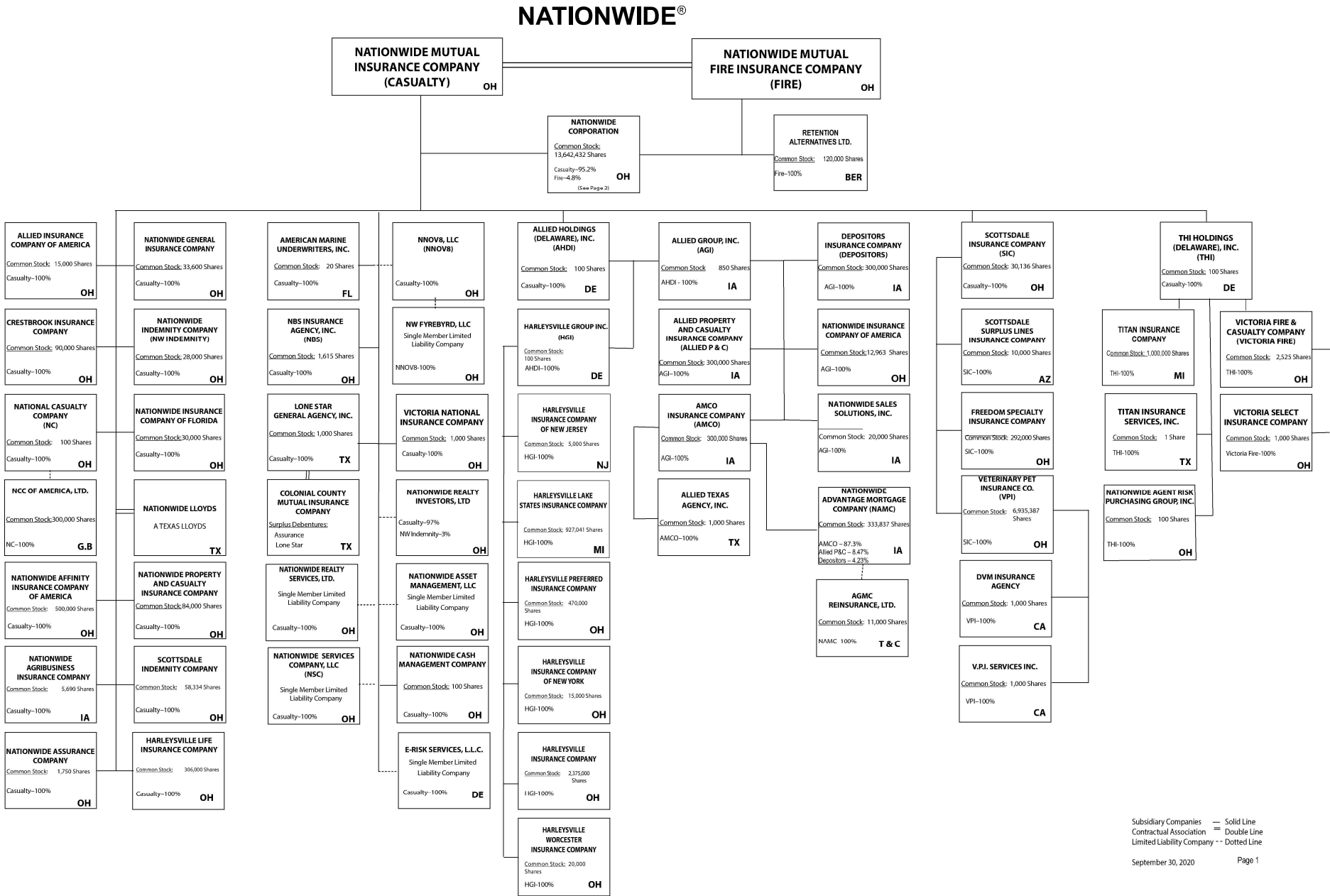
States, Etc.			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
			Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL	L	8,997,168	26,269,589			35,266,757	
2.	Alaska.....	AK	L	1,277,788	2,374,342			3,652,130	
3.	Arizona.....	AZ	L	23,384,904	98,716,202			122,101,106	
4.	Arkansas.....	AR	L	4,251,352	9,894,805			14,146,157	
5.	California.....	CA	L	249,393,082	151,295,642			400,688,724	
6.	Colorado.....	CO	L	20,289,269	62,479,793			82,769,062	
7.	Connecticut.....	CT	L	21,839,065	19,156,768			40,995,833	
8.	Delaware.....	DE	L	9,872,578	4,370,136			14,242,714	
9.	District of Columbia.....	DC	L	2,176,821	2,707,509			4,884,330	
10.	Florida.....	FL	L	75,260,817	213,381,657	203		288,642,677	
11.	Georgia.....	GA	L	33,561,469	76,873,459			110,434,928	
12.	Hawaii.....	HI	L	7,614,641	20,295,437			27,910,078	
13.	Idaho.....	ID	L	2,662,222	16,642,933			19,305,155	
14.	Illinois.....	IL	L	50,711,092	89,638,335			140,349,427	
15.	Indiana.....	IN	L	12,558,445	47,659,597			60,218,042	
16.	Iowa.....	IA	L	4,709,210	16,635,122			21,344,332	
17.	Kansas.....	KS	L	8,950,453	17,602,045			26,552,498	
18.	Kentucky.....	KY	L	8,188,961	23,956,051			32,145,012	
19.	Louisiana.....	LA	L	6,609,706	35,439,691			42,049,397	
20.	Maine.....	ME	L	2,012,702	10,296,861			12,309,563	
21.	Maryland.....	MD	L	39,575,013	69,421,457			108,996,470	
22.	Massachusetts.....	MA	L	33,485,895	92,854,429			126,340,324	
23.	Michigan.....	MI	L	58,888,591	127,538,904			186,427,495	
24.	Minnesota.....	MN	L	28,739,653	17,352,628			46,092,281	
25.	Mississippi.....	MS	L	5,440,772	7,639,011			13,079,783	
26.	Missouri.....	MO	L	13,351,413	19,630,781			32,982,194	
27.	Montana.....	MT	L	677,773	11,461,372			12,139,145	
28.	Nebraska.....	NE	L	4,710,195	84,783,188			89,493,383	
29.	Nevada.....	NV	L	9,750,978	22,099,019			31,849,997	
30.	New Hampshire.....	NH	L	2,362,669	23,523,622			25,886,291	
31.	New Jersey.....	NJ	L	60,938,585	65,520,357			126,458,942	
32.	New Mexico.....	NM	L	1,344,397	16,399,521			17,743,918	
33.	New York.....	NY	N	8,000,243	26,224,733			34,224,976	
34.	North Carolina.....	NC	L	70,336,709	105,096,180			175,432,889	
35.	North Dakota.....	ND	L	1,862,820	4,968,168			6,830,988	
36.	Ohio.....	OH	L	53,678,432	96,085,000			149,763,432	50,000,000
37.	Oklahoma.....	OK	L	3,531,340	15,004,615			18,535,955	
38.	Oregon.....	OR	L	14,220,948	13,033,621			27,254,569	
39.	Pennsylvania.....	PA	L	70,804,749	123,570,406			194,375,155	
40.	Rhode Island.....	RI	L	4,716,130	9,172,481			13,888,611	
41.	South Carolina.....	SC	L	15,324,879	39,413,713			54,738,592	
42.	South Dakota.....	SD	L	5,638,639	5,820,937			11,459,576	
43.	Tennessee.....	TN	L	20,263,607	43,746,518			64,010,125	
44.	Texas.....	TX	L	96,091,586	124,669,086			220,760,672	
45.	Utah.....	UT	L	9,694,538	27,186,627			36,881,165	
46.	Vermont.....	VT	L	1,642,578	8,067,214			9,709,792	
47.	Virginia.....	VA	L	40,405,012	71,828,371			112,233,383	
48.	Washington.....	WA	L	32,181,179	41,572,009			73,753,188	
49.	West Virginia.....	WV	L	5,543,747	14,921,230			20,464,977	
50.	Wisconsin.....	WI	L	10,386,338	29,931,756			40,318,094	
51.	Wyoming.....	WY	L	908,399	3,038,047			3,946,446	
52.	American Samoa.....	AS	N	4,437				4,437	
53.	Guam.....	GU	N					0	
54.	Puerto Rico.....	PR	N	36,608	211,697			248,305	
55.	US Virgin Islands.....	VI	N	19,378				19,378	
56.	Northern Mariana Islands.....	MP	N					0	
57.	Canada.....	CAN	N	12,874				12,874	
58.	Aggregate Other Alien.....	OT	XXX	72,075	0	0	0	72,075	0
59.	Subtotal.....		XXX	1,278,964,924	2,307,472,672	203	0	3,586,437,799	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	320,461				320,461	
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	200,965				200,965	
94.	Aggregate other amounts not allocable by State.....		XXX	0	0	0	0	0	0
95.	Totals (Direct Business).....		XXX	1,279,486,350	2,307,472,672	203	0	3,586,959,225	50,000,000
96.	Plus Reinsurance Assumed.....		XXX					0	
97.	Totals (All Business).....		XXX	1,279,486,350	2,307,472,672	203	0	3,586,959,225	50,000,000
98.	Less Reinsurance Ceded.....		XXX	149,494,754	58,299,957			207,794,711	
99.	Totals (All Business) less Reinsurance Ceded.....		XXX	1,129,991,596	2,249,172,715	203	0	3,379,164,514	50,000,000

DETAILS OF WRITE-INS									
58001.	Foreign - other alien.....	XXX	72,075					72,075	
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	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX	72,075	0	0	0	0	72,075	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	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX	0	0	0	0	0	0	0

(a) Active Status Count			
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	50	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state	0	Q - Qualified - Qualified or accredited reinsurer.....	0
		N - None of the above - Not allowed to write business in the state	7

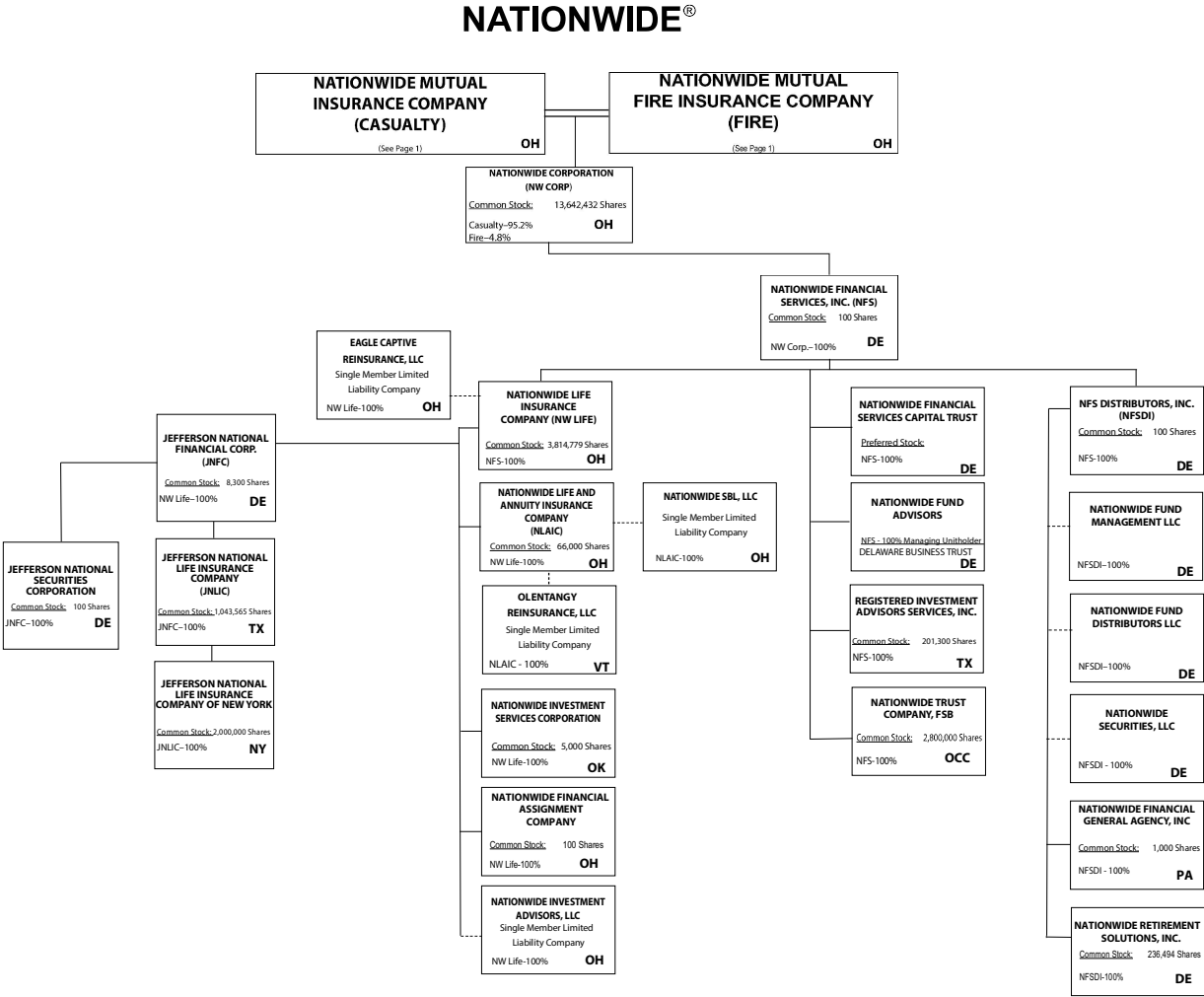
NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

Q12



(Casualty/Fire subsidiaries)

Q12.1



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

NATIONWIDE INSURANCE COMPANIES

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

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.1

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

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.....		85-2359702..	n/a.....			American Tax Credit Fund 2020-B, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....		85-2649655..	n/a.....			American Tax Credit Fund 2020-C, 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.....	2.....
			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.....		84-5052608..	n/a.....			Danforth, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	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.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	Grandview Yard Hotel Holdings, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	Grandview Yard Hotel, LLC.....	OH.....	NIA.....	Grandview Yard Hotel Holdings, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	20-4939866..	n/a.....	.....	.....	GVY Residential, LLC.....	OH.....	NIA.....	NRI Equity Land Investments, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	31-1486309..	n/a.....	.....	.....	Harlem Road Developers, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	51-0241172..	n/a.....	.....	.....	Harleysville Group Inc.....	DE.....	NIA.....	Allied Holdings (Delaware), Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	23582..	41-0417250..	n/a.....	.....	.....	Harleysville Insurance Company.....	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	42900..	23-2253669..	n/a.....	.....	.....	Harleysville Insurance Company of New Jersey	NJ.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	10674..	23-2864924..	n/a.....	.....	.....	Harleysville Insurance Company of New York...	OH.....	IA.....	Harleysville Group, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
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.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
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.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....		20-8670712..	n/a.....			Nationwide Asset Management, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....	10723..	95-0639970..	n/a.....			Nationwide Assurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-1036287..	n/a.....			Nationwide Cash Management Company.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	...N.....	
0140	Nationwide.....		31-4416546..	n/a.....			Nationwide Corporation.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	95.200	Nationwide Mutual Insurance Company.....	...Y.....	1.....
0140	Nationwide.....		31-4416546..	n/a.....			Nationwide Corporation.....	OH.....	NIA.....	Nationwide Mutual Fire Insurance Company...	ownership.....	4.800	Nationwide Mutual Insurance Company.....	...Y.....	1.....
0140	Nationwide.....		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.....	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.....

Q13.4

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.5

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

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0140	Nationwide.....	.....	83-2250056..	n/a.....	.....	.....	Nationwide SBL, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	36-2434406..	n/a.....	.....	.....	Nationwide Securities, LLC.....	OH.....	NIA.....	NFS Distributors, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-4177100..	n/a.....	.....	.....	Nationwide Services Company, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	27-0768791..	n/a.....	.....	.....	Nationwide Tax Credit Partners 2009-H, LLC....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	46-1952215..	n/a.....	.....	.....	Nationwide Tax Credit Partners 2013-A, LLC....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	46-1971926..	n/a.....	.....	.....	Nationwide Tax Credit Partners 2013-B, LLC....	OH.....	NIA.....	Nationwide Life Insurance Company.....	other.....	0.010	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-1592130..	...2729677	.....	.....	Nationwide Trust Company, FSB.....	USA.....	OTH.....	Nationwide Financial Services, Inc.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	2.....
0140	Nationwide.....	.....	20-5976272..	n/a.....	.....	.....	Nationwide Ventures, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	31-0871532..	n/a.....	.....	.....	NBS Insurance Agency, Inc.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	11-3651828..	n/a.....	.....	.....	ND La Quinta Partners, LLC.....	DE.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...95.000	Nationwide Mutual Insurance Company.....	N.....	1.....
0140	Nationwide.....	.....	31-1630871..	n/a.....	.....	.....	NFS Distributors, Inc.....	DE.....	NIA.....	Nationwide Financial Services, Inc.	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	N.....	.....
0140	Nationwide.....	.....	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.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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 Fire Insurance Company...	ownership.....	...100.000	Nationwide Mutual Fire Insurance Company...	...N.....	.....
0140	Nationwide.....	.....	81-1211881..	n/a.....	.....	.....	NW-Castle Rock, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	82-2957977..	n/a.....	.....	.....	NW-Civita, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	82-2958440..	n/a.....	.....	.....	NW-Civita NLAIC, LLC.....	OH.....	NIA.....	Nationwide Life and Annuity Insurance Company	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	84-2920247..	n/a.....	.....	.....	NW-Cranberry, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	84-4388876..	n/a.....	.....	.....	NW-Escalante, LLC.....	OH.....	NIA.....	Nationwide Mutual Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
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.....	.....	31-1580283..	n/a.....	.....	.....	NWD Investments, LLC.....	OH.....	NIA.....	Nationwide Realty Investors, Ltd.....	ownership.....	...80.000	Nationwide Mutual Insurance Company.....	...N.....	.....
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-ORBD, LLC.....	OH.....	NIA.....	NW REI (NMFIC), LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	83-0849392..	n/a.....	.....	.....	NW-Park Place, LLC.....	OH.....	NIA.....	Nationwide Life Insurance Company.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....
0140	Nationwide.....	.....	47-1740812..	n/a.....	.....	.....	NW-Peachtree, LLC.....	OH.....	NIA.....	NW REI, LLC.....	ownership.....	...100.000	Nationwide Mutual Insurance Company.....	...N.....	.....

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.....	.....	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.....	.....	81-3212025..	n/a.....	.....	.....	NW-Springfield, 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's, 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.....	.....	.....	Nationwide Agent Risk Purchasing Group, Inc. (fka On Your Side Nationwide Insurance Agency, Inc.)	OH.....	NIA.....	THI Holdings (Delaware), Inc.....	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.....	.....

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.....		31-1486309..	n/a.....			Rivulon Hotel II, LLC.....	OH.....	NIA.....	NRI-Rivulon, LLC.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	15580..	31-1117969..	n/a.....			Scottsdale Indemnity Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	41297..	31-1024978..	n/a.....			Scottsdale Insurance Company.....	OH.....	IA.....	Nationwide Mutual Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
0140	Nationwide.....	10672..	86-0835870..	n/a.....			Scottsdale Surplus Lines Insurance Company...	AZ.....	IA.....	Scottsdale Insurance Company.....	ownership.....	100.000	Nationwide Mutual Insurance Company.....	N.....	
										Nationwide Life and Annuity Insurance Company					
0140	Nationwide.....		83-3547854..	n/a.....			ST GA Fund NW 2018, LLC.....	GA.....	NIA.....		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.....
										Nationwide Affinity Insurance Company of America					
0140	Nationwide.....		83-3547854..	n/a.....			ST GA Fund NW 2018, LLC.....	GA.....	NIA.....		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.....
										Allied Property and Casualty Insurance Company					
0140	Nationwide.....		83-3547854..	n/a.....			ST GA Fund NW 2018, LLC.....	GA.....	NIA.....		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.....
										Nationwide Life and Annuity Insurance Company					
0140	Nationwide.....		81-1456923..	n/a.....			US Regional Logistics Program, L.P.....	DE.....	NIA.....		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.....	
											limited member / no control				
0140	Nationwide.....		n/a.....	n/a.....			Zais Zephyr A4, LLC.....	DE.....	OTH.....	Nationwide Life Insurance Company.....		60.000	other non-Nationwide.....	N.....	2.....

Asteri Explanation

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

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

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

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

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

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

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

Not Applicable for 1st and 3rd Quarters

Bar Code:



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

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Derivative liability accrued interest.....	6,294	
2597. Summary of remaining write-ins for Line 25.....	6,294	0

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.....	812,022,501	1,343,321,009
2.2 Additional investment made after acquisition.....	52,704,891	6,031,294
3. Capitalized deferred interest and other.....	6,924,966	4,210,990
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....	106,218,257	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).....	6,478,873,251	5,713,439,151
12. Total valuation allowance.....	(52,124,097)	(32,227,156)
13. Subtotal (Line 11 plus Line 12).....	6,426,749,154	5,681,211,995
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	6,426,749,154	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.....	16,780,185	52,515,027
2.2 Additional investment made after acquisition.....	64,549,558	68,637,747
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....	4,009,095	5,114,867
6. Total gain (loss) on disposals.....	(29)	1,319
7. Deduct amounts received on disposals.....	21,202,687	34,258,861
8. Deduct amortization of premium and depreciation.....	(56,250)	796,531
9. Total foreign exchange change in book/adjusted carrying value.....	149,943	(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).....	401,123,141	336,780,826
12. Deduct total nonadmitted amounts.....	1,658,405	90,813
13. Statement value at end of current period (Line 11 minus Line 12).....	399,464,736	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.....	3,069,050,429	5,582,068,850
3. Accrual of discount.....	8,048,400	11,105,458
4. Unrealized valuation increase (decrease).....	(3,638,207)	1,771,016
5. Total gain (loss) on disposals.....	(8,371,431)	(1,413,264)
6. Deduct consideration for bonds and stocks disposed of.....	1,228,822,694	1,173,639,350
7. Deduct amortization of premium.....	25,869,690	22,350,141
8. Total foreign exchange change in book/adjusted carrying value.....	12,483,616	13,874,807
9. Deduct current year's other-than-temporary impairment recognized.....	34,759,395	988,380
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	11,026,137	(2,044,090)
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	24,053,180,110	22,254,032,945
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	24,053,180,110	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

QSI02

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	10,673,416,820	539,700,430	218,252,585	(69,512,974)	10,755,130,250	10,673,416,820	10,925,351,691	10,575,734,020
2. NAIC 2 (a).....	11,284,420,121	326,670,151	125,711,520	118,239,444	11,302,305,333	11,284,420,121	11,603,618,196	10,529,433,734
3. NAIC 3 (a).....	1,101,070,668	26,204,748	30,317,196	(78,475,379)	971,440,808	1,101,070,668	1,018,482,841	831,904,723
4. NAIC 4 (a).....	377,034,500	20,446,123	5,715,864	9,642,346	278,779,289	377,034,500	401,407,105	230,147,191
5. NAIC 5 (a).....	13,753,081	1,236,936	4,073,051	49,091,973	15,818,945	13,753,081	60,008,939	40,303,895
6. NAIC 6 (a).....	2,836,999		7,347,701	5,071,840	635,829	2,836,999	561,138	488,473
7. Total Bonds.....	23,452,532,189	914,258,388	391,417,917	34,057,250	23,324,110,454	23,452,532,189	24,009,429,910	22,208,012,036
PREFERRED STOCK								
8. NAIC 1.....	1,424,024	168,648	10,309	(1,582,363)	844,384	1,424,024	0	532,848
9. NAIC 2.....				1,582,363			1,582,363	
10. NAIC 3.....							0	
11. NAIC 4.....							0	
12. NAIC 5.....							0	
13. NAIC 6.....							0	
14. Total Preferred Stock.....	1,424,024	168,648	10,309	0	844,384	1,424,024	1,582,363	532,848
15. Total Bonds and Preferred Stock.....	23,453,956,213	914,427,036	391,428,226	34,057,250	23,324,954,838	23,453,956,213	24,011,012,273	22,208,544,884

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE DA - PART 1

Short-Term Investments					
	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	1,488,305,152	XXX.....	1,488,305,152	1,465,907	.....

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.....	12,149,655,137	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.....	12,480,856,319	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).....	1,488,305,152	1,819,506,334
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	1,488,305,152	1,819,506,334

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
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.....	345,968,100
3.	Unrealized valuation increase/(decrease).....	(794,667,967)
4.	SSAP No. 108 adjustments.....	
5.	Total gain (loss) on termination recognized.....	58,642,772
6.	Considerations received/(paid) on terminations.....	288,962,805
7.	Amortization.....	
8.	Adjustment to the book/adjusted carrying value of hedge item.....	
9.	Total foreign exchange change in book/adjusted carrying value.....	(13,291,741)
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	704,228,344
11.	Deduct nonadmitted assets.....	
12.	Statement value at end of current period (Line 10 minus Line 11).....	704,228,344

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).....	14,157,780
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.....	2,598,728
3.14	Section 1, Column 18, prior year.....	17,631,011 (15,032,283) (15,032,283)
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.....	2,598,728
3.24	Section 1, Column 19, prior year.....	17,631,011
3.25	SSAP No. 108 adjustments.....	(15,032,283) (15,032,283)
3.3	Subtotal (Line 3.1 minus Line 3.2).....	(0)
4.1	Cumulative variation margin on terminated contracts during the year.....	(6,643,837)
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	
4.22	Amount recognized.....	(6,643,837)
4.23	SSAP No. 108 adjustments.....	(6,643,837)
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).....	42,316,280
7.	Deduct nonadmitted assets.....	
8.	Statement value at end of current period (Line 6 minus Line 7).....	42,316,280

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.....	<u>704,228,357</u>	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	<u>42,316,280</u>	
3.	Total (Line 1 plus Line 2).....		<u>746,544,637</u>
4.	Part D, Section 1, Column 5.....	<u>772,231,669</u>	
5.	Part D, Section 1, Column 6.....	<u>(25,687,031)</u>	
6.	Total (Line 3 minus Line 4 minus Line 5).....		<u>0</u>

Fair Value Check

7.	Part A, Section 1, Column 16.....	<u>779,031,595</u>	
8.	Part B, Section 1, Column 13.....	<u>2,635,218</u>	
9.	Total (Line 7 plus Line 8).....		<u>781,666,813</u>
10.	Part D, Section 1, Column 8.....	<u>788,787,092</u>	
11.	Part D, Section 1, Column 9.....	<u>(7,120,279)</u>	
12.	Total (Line 9 minus Line 10 minus Line 11).....		<u>0</u>

Potential Exposure Check

13.	Part A, Section 1, Column 21.....	<u>16,361,429</u>	
14.	Part B, Section 1, Column 20.....	<u>42,316,280</u>	
15.	Part D, Section 1, Column 11.....	<u>58,677,709</u>	
16.	Total (Line 13 plus Line 14 minus Line 15).....		<u>0</u>

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.....	303,925,284	
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	297,652,934	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).....	6,272,350	0
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	6,272,350	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	.....	.....13,187,499	78,392,783
00-1103171.....	COLUMBUS.....	OH.....		07/23/2020....	3.850	8,400,000	.....	.....11,436,000
00-1103173.....	AVENTURA.....	FL.....		07/01/2020....	3.350	7,000,000	.....	.....37,371,000
00-1103176.....	NORWOOD.....	OH.....		07/01/2020....	4.250	44,500,000	.....	.....67,533,037
00-1103177.....	CINCINNATI.....	OH.....		07/01/2020....	4.250	19,000,000	.....	.....30,633,897
00-1103179.....	FAYETTEVILLE.....	GA.....		08/20/2020....	3.070	5,200,000	.....	.....8,416,353
00-1103180.....	MELVILLE.....	NY.....		09/01/2020....	3.590	13,500,000	.....	.....19,419,000
00-1103182.....	NATIONAL CITY.....	CA.....		09/18/2020....	3.230	7,425,000	.....	.....11,563,000
00-1103183.....	JURUPA VALLEY.....	CA.....		08/31/2020....	3.180	6,000,000	.....	.....8,006,000
00-1103186.....	ST LOUIS.....	MO.....		09/02/2020....	2.970	10,000,000	.....	.....14,925,333
00-1103188.....	SUFFOLK.....	VA.....		09/01/2020....	6.060	26,000,000	.....	.....36,603,470
00-1103193.....	CHARLOTTE.....	NC.....		09/28/2020....	2.500	17,000,000	.....	.....25,504,080
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	164,025,000	13,187,499	349,803,953
Mortgages in Good Standing - Mezzanine Loans								
99-0000074.....	SACRAMENTO.....	CA.....		03/05/2019....	10.250	.....	.....995,321	55,100,000
99-0000084.....	MIAMI.....	FL.....		09/09/2020....	10.500	0	.....	.....73,300,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....				XXX.....	XXX.....	0	995,321	128,400,000
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	164,025,000	14,182,821	478,203,953
3399999. Total Mortgages.....				XXX.....	XXX.....	164,025,000	14,182,821	478,203,953

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																	
00-1102014.....	CINCINNATI.....	OH.....		07/01/2013....	07/01/2020....	10,000,000	.....	.....	.....	.....	.....0	.....	.....10,000,000	10,000,000	.....	.....	.....0
00-1102082.....	TORRANCE.....	CA.....		10/28/2013....	08/07/2020....	4,665,382	.....	.....	.....	.....	.....0	.....	.....4,584,312	4,584,312	.....	.....	.....0
00-1102569.....	SHEPHERDSVILLE.....	KY.....		04/19/2016....	09/01/2020....	11,357,998	.....	.....	.....	.....	.....0	.....	.....11,109,825	11,109,825	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						26,023,380	0	0	0	0	0	0	25,694,137	25,694,136	0	0	0
Mortgages With Partial Repayments																	
00-1100265.....	ALTAMONTE SPRINGS.....	FL.....		12/18/2003....		416,366	.....	.....	.....	.....	.....0	.....	.....35,069	35,069	.....	.....	.....0
00-1100406.....	EDISON.....	NJ.....		05/18/2004....		1,293,841	.....	.....	.....	.....	.....0	.....	.....65,862	65,862	.....	.....	.....0
00-1100421.....	PORT ORANGE.....	FL.....		09/16/2004....		160,265	.....	.....	.....	.....	.....0	.....	.....21,482	21,482	.....	.....	.....0
00-1100600.....	FARMERS BRANCH.....	TX.....		12/16/2004....		582,617	.....	.....	.....	.....	.....0	.....	.....10,727	10,727	.....	.....	.....0
00-1100719.....	FARMERS BRANCH.....	TX.....		12/16/2004....		115,874	.....	.....	.....	.....	.....0	.....	.....2,133	2,133	.....	.....	.....0
00-1100844.....	ORLAND PARK.....	IL.....		07/22/2005....		1,748,034	.....	.....	.....	.....	.....0	.....	.....69,649	69,649	.....	.....	.....0
00-1101147.....	SOUTH HAVEN.....	MI.....		04/20/2006....		319,904	.....	.....	.....	.....	.....0	.....	.....56,296	56,296	.....	.....	.....0
00-1101525.....	AUSTIN.....	TX.....		07/18/2007....		1,990,409	.....	.....	.....	.....	.....0	.....	.....26,768	26,768	.....	.....	.....0

Q002

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
00-1101660.....	BUFFALO GROVE.....	IL.....		06/08/2009....		1,709,456					0		30,137	30,137			0
00-1101702.....	CLINTON.....	UT.....		10/08/2010....		2,466,242					0		55,475	55,475			0
00-1101713.....	SAN DIEGO.....	CA.....		10/05/2010....		4,043,457					0		151,057	151,057			0
00-1101727.....	WEST BABYLON.....	NY.....		02/15/2011....		666,483					0		4,097	4,097			0
00-1101780.....	MINNEAPOLIS.....	MN.....		09/20/2011....		8,507,815					0		56,873	56,873			0
00-1101800.....	CHICAGO.....	IL.....		11/30/2011....		8,534,133					0		56,698	56,698			0
00-1101808.....	GAITHERSBURG.....	MD.....		12/13/2011....		9,361,019				35,197	35,197		32,086	32,086			0
00-1101813.....	RALEIGH.....	NC.....		03/28/2012....		2,986,712					0		27,193	27,193			0
00-1101864.....	SUNSET VALLEY.....	TX.....		07/17/2012....		6,097,113					0		77,457	77,457			0
00-1101908.....	OCEANSIDE.....	NY.....		11/28/2012....		9,692,144					0		85,191	85,191			0
00-1101911.....	GRAND LEDGE.....	MI.....		12/27/2012....		3,543,692					0		32,695	32,695			0
00-1101919.....	BLOOMINGTON.....	IN.....		12/05/2012....		7,946,531					0		118,369	118,369			0
00-1101927.....	BRICK.....	NJ.....		12/12/2012....		17,194,596					0		118,331	118,331			0
00-1101979.....	SEATTLE.....	WA.....		08/01/2013....		11,398,394					0		163,472	163,472			0
00-1102007.....	LAKEWOOD.....	OH.....		06/28/2013....		12,467,121					0		209,065	209,065			0
00-1102009.....	AVON.....	OH.....		08/22/2013....		13,785,479					0		102,114	102,114			0
00-1102015.....	BOSTON.....	MA.....		07/30/2013....		11,550,377					0		110,698	110,698			0
00-1102026.....	KNOXVILLE.....	TN.....		10/15/2013....		4,496,740					0		58,675	58,675			0
00-1102029.....	BROKEN ARROW.....	OK.....		10/10/2013....		10,385,782					0		170,234	170,234			0
00-1102037.....	INDEPENDENCE TWP.....	MI.....		09/05/2013....		9,068,926					0		67,644	67,644			0
00-1102051.....	GAINESVILLE.....	FL.....		11/01/2013....		2,729,792					0		15,287	15,287			0
00-1102054.....	COLUMBUS.....	OH.....		05/14/2014....		12,280,270					0		65,512	65,512			0
00-1102080.....	GAINESVILLE.....	FL.....		12/12/2013....		5,951,945					0		51,562	51,562			0
00-1102081.....	GAINESVILLE.....	FL.....		12/12/2013....		1,190,389					0		10,312	10,312			0
00-1102096.....	BALTIMORE.....	MD.....		11/12/2013....		5,580,611					0		29,400	29,400			0
00-1102098.....	WILMINGTON.....	NC.....		12/06/2013....		10,196,368					0		49,240	49,240			0
00-1102099.....	BEAVERTON.....	OR.....		12/10/2013....		8,537,195					0		120,138	120,138			0
00-1102147.....	WALNUT CREEK.....	CA.....		09/29/2014....		14,066,300					0		79,743	79,743			0
00-1102153.....	SANTA ANA.....	CA.....		05/28/2014....		1,884,983					0		11,249	11,249			0
00-1102157.....	EXTON.....	PA.....		05/07/2015....		11,611,846					0		70,216	70,216			0
00-1102176.....	PORTLAND.....	OR.....		07/01/2014....		11,909,974					0		159,999	159,999			0
00-1102210.....	COLUMBUS.....	OH.....		08/20/2015....		11,765,700					0		62,988	62,988			0
00-1102219.....	NASHVILLE.....	TN.....		09/29/2014....		4,948,595					0		39,258	39,258			0
00-1102234.....	SAN DIEGO.....	CA.....		09/17/2014....		4,986,517					0		20,860	20,860			0
00-1102237.....	SHERIDAN.....	CO.....		10/07/2014....		9,124,322					0		76,692	76,692			0
00-1102245.....	BEAVERTON.....	OR.....		10/16/2014....		3,862,988					0		22,748	22,748			0
00-1102249.....	JERICO.....	NY.....		12/19/2014....		10,848,643					0		65,812	65,812			0
00-1102254.....	LONGMONT.....	CO.....		11/06/2014....		6,154,764					0		52,803	52,803			0
00-1102255.....	ZEELAND.....	MI.....		12/18/2014....		2,271,565					0		45,531	45,531			0
00-1102264.....	CHARLOTTESVILLE.....	VA.....		01/12/2015....		3,631,098					0		44,785	44,785			0
00-1102276.....	STRONGSVILLE.....	OH.....		12/23/2014....		13,563,607					0		169,050	169,050			0

QE02.1

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
00-1102278.....	DENVER.....	CO.....		01/16/2015....		5,233,849					.0		44,375	44,375			.0
00-1102280.....	BOULDER.....	CO.....		02/02/2015....		8,301,212					.0		70,419	70,419			.0
00-1102281.....	GENEVA.....	IL.....		12/18/2014....		14,130,000					.0		29,704	29,704			.0
00-1102289.....	SCOTTSDALE.....	AZ.....		04/29/2015....		9,702,140					.0		49,537	49,537			.0
00-1102303.....	HENDERSON.....	NV.....		01/29/2015....		7,439,585					.0		44,277	44,277			.0
00-1102304.....	ORLANDO.....	FL.....		02/17/2015....		13,243,329					.0		27,365	27,365			.0
00-1102305.....	SEATTLE.....	WA.....		03/10/2015....		14,883,856					.0		123,553	123,553			.0
00-1102309.....	JACKSONVILLE.....	FL.....		01/29/2015....		14,248,699					.0		86,953	86,953			.0
00-1102310.....	JACKSON HEIGHTS.....	NY.....		03/31/2015....		18,397,559					.0		155,325	155,325			.0
00-1102315.....	ROCKVILLE.....	MD.....		06/01/2015....		4,620,834					.0		38,771	38,771			.0
00-1102317.....	FRISCO.....	TX.....		04/29/2015....		12,800,000					.0		58,199	58,199			.0
00-1102319.....	BIRMINGHAM.....	AL.....		05/07/2015....		12,217,209					.0		143,057	143,057			.0
00-1102331.....	FREMONT.....	CA.....		10/01/2015....		4,006,517					.0		76,156	76,156			.0
00-1102333.....	NASHVILLE.....	TN.....		09/04/2015....		12,410,505					.0		104,496	104,496			.0
00-1102350.....	MELVILLE.....	NY.....		04/29/2015....		16,312,692					.0		101,803	101,803			.0
00-1102354.....	SAN ANTONIO.....	TX.....		05/18/2015....		7,408,987					.0		61,293	61,293			.0
00-1102356.....	SAN JUAN CAPISTRANO.....	CA.....		04/16/2015....		10,019,802					.0		121,012	121,012			.0
00-1102365.....	STRONGSVILLE.....	OH.....		05/14/2015....		16,780,288					.0		136,115	136,115			.0
00-1102366.....	WILMINGTON.....	NC.....		06/18/2015....		7,303,419					.0		43,756	43,756			.0
00-1102368.....	TORRANCE.....	CA.....		10/23/2015....		8,134,058					.0		59,788	59,788			.0
00-1102370.....	CHICAGO.....	IL.....		06/10/2015....		11,751,224					.0		97,287	97,287			.0
00-1102371.....	NORTH LAS VEGAS.....	NV.....		05/20/2015....		8,179,200					.0		50,439	50,439			.0
00-1102380.....	SAN ANTONIO.....	TX.....		05/07/2015....		16,061,238					.0		77,264	77,264			.0
00-1102394.....	ANN ARBOR.....	MI.....		07/31/2015....		17,762,623					.0		143,653	143,653			.0
00-1102399.....	WEST FARGO.....	ND.....		09/11/2015....		7,851,457					.0		43,491	43,491			.0
00-1102402.....	LEHI.....	UT.....		08/17/2015....		3,870,507					.0		74,005	74,005			.0
00-1102405.....	MORRISVILLE.....	NC.....		10/01/2015....		10,041,246					.0		46,980	46,980			.0
00-1102412.....	MADISON.....	WI.....		09/29/2015....		7,693,517					.0		43,803	43,803			.0
00-1102413.....	KANSAS CITY.....	KS.....		08/27/2015....		6,814,823					.0		38,444	38,444			.0
00-1102420.....	COLUMBUS.....	OH.....		11/19/2015....		6,768,854					.0		34,006	34,006			.0
00-1102421.....	COLUMBUS.....	OH.....		11/19/2015....		1,335,438					.0		11,780	11,780			.0
00-1102423.....	MOORE.....	OK.....		11/18/2015....		18,316,022					.0		91,191	91,191			.0
00-1102425.....	DALLAS.....	TX.....		04/04/2016....		11,983,267					.0		54,739	54,739			.0
00-1102426.....	DALLAS.....	TX.....		11/25/2015....		14,266,439					.0		67,496	67,496			.0
00-1102427.....	FOLSOM.....	PA.....		10/23/2015....		10,522,846					.0		123,557	123,557			.0
00-1102428.....	COLUMBUS.....	OH.....	S	11/05/2015....		14,368,956					.0		162,284	162,284			.0
00-1102431.....	CHANDLER.....	AZ.....		09/30/2015....		24,470,238					.0		118,894	118,894			.0
00-1102434.....	VANCOUVER.....	WA.....		10/13/2015....		17,113,835					.0		223,870	223,870			.0
00-1102435.....	AURORA.....	CO.....		10/09/2015....		4,765,077					.0		15,991	15,991			.0
00-1102440.....	AMERICAN FORK.....	UT.....		10/08/2015....		7,049,364					.0		81,572	81,572			.0
00-1102441.....	SOMERVILLE.....	MA.....		12/18/2015....		15,417,303					.0		110,567	110,567			.0
00-1102442.....	SAN DIEGO.....	CA.....		10/19/2015....		3,583,534					.0		28,288	28,288			.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
00-1102448.....	BELLINGHAM.....	MA.....		10/01/2015....		11,213,419					0		28,656	28,656			0
00-1102449.....	SALEM.....	OR.....		03/07/2016....		8,567,908					0		47,443	47,443			0
00-1102451.....	MADISON.....	WI.....		12/11/2015....		10,610,836					0		54,537	54,537			0
00-1102454.....	GRANDVIEW HEIGHTS.....	OH.....	S	12/01/2015....		18,372,218					0		309,466	309,466			0
00-1102459.....	DENVER.....	CO.....		12/21/2015....		17,000,000				57,375	57,375		172,125	172,125			0
00-1102476.....	BOULDER.....	CO.....		02/08/2016....		6,979,137					0		75,815	75,815			0
00-1102479.....	MURRAY.....	UT.....		12/10/2015....		4,927,878					0		35,406	35,406			0
00-1102483.....	SALT LAKE CITY.....	UT.....		01/14/2016....		4,596,192					0		51,007	51,007			0
00-1102488.....	MALDEN.....	MA.....		04/01/2016....		36,194,336					0		209,121	209,121			0
00-1102489.....	ST CHARLES.....	MO.....		08/17/2016....		14,020,239					0		81,416	81,416			0
00-1102490.....	LOUISVILLE.....	KY.....		03/09/2016....		16,399,582					0		121,051	121,051			0
00-1102491.....	MERIDIAN.....	ID.....		02/01/2016....		10,870,526					0		81,857	81,857			0
00-1102493.....	RANCHO CUCAMONGA.....	CA.....		02/01/2016....		5,749,608					0		62,122	62,122			0
00-1102504.....	PORTLAND.....	OR.....		01/20/2016....		20,838,205					0		110,893	110,893			0
00-1102509.....	COVINGTON.....	KY.....		10/12/2018....		7,650,000					0		32,866	32,866			0
00-1102511.....	WINSTON-SALEM.....	NC.....		02/01/2016....		21,271,303					0		70,535	70,535			0
00-1102513.....	OCEANSIDE.....	CA.....		03/28/2016....		3,631,192					0		20,166	20,166			0
00-1102520.....	MCCANDLESS.....	PA.....		04/29/2016....		68,114,534					0		139,219	139,219			0
00-1102541.....	GARDEN GROVE.....	CA.....		03/29/2016....		7,589,396					0		80,602	80,602			0
00-1102545.....	WESTERVILLE.....	OH.....		03/17/2016....		6,914,712					0		36,679	36,679			0
00-1102551.....	BENTONVILLE.....	AR.....		04/21/2016....		27,577,373					0		301,928	301,928			0
00-1102552.....	BOSTON.....	MA.....		04/05/2016....		29,555,798					0		156,522	156,522			0
00-1102553.....	LEXINGTON.....	SC.....		09/01/2016....		5,128,277					0		39,391	39,391			0
00-1102557.....	ROWLAND HEIGHTS.....	CA.....		06/30/2016....		23,993,338					0		139,439	139,439			0
00-1102559.....	ORANGE.....	CA.....		06/30/2016....		2,655,573					0		15,433	15,433			0
00-1102560.....	ANAHEIM.....	CA.....		06/30/2016....		5,497,503					0		31,949	31,949			0
00-1102562.....	WESTMINSTER.....	CA.....		06/30/2016....		14,256,236					0		82,851	82,851			0
00-1102564.....	COSTA MESA.....	CA.....		06/30/2016....		13,836,935					0		80,414	80,414			0
00-1102567.....	LAGUNA HILLS.....	CA.....		06/30/2016....		7,361,063					0		42,779	42,779			0
00-1102570.....	EVERETT.....	WA.....		05/03/2016....		16,442,412					0		122,482	122,482			0
00-1102572.....	SEATTLE.....	WA.....		08/29/2016....		11,835,437					0		61,133	61,133			0
00-1102574.....	ATLANTA.....	GA.....		07/26/2016....		18,148,696					0		85,962	85,962			0
00-1102599.....	OCONOMOWOC.....	WI.....		06/01/2016....		7,897,567					0		46,661	46,661			0
00-1102612.....	EDISON.....	NJ.....		08/04/2016....		13,681,457					0		151,720	151,720			0
00-1102614.....	ROGERS.....	AR.....		09/01/2016....		21,950,817					0		238,865	238,865			0
00-1102617.....	CONCORD.....	NH.....		06/23/2016....		11,761,960					0		66,766	66,766			0
00-1102619.....	MADISON.....	WI.....		08/10/2016....		7,263,934					0		39,099	39,099			0
00-1102630.....	EVERETT.....	WA.....		09/15/2016....		3,324,293					0		57,696	57,696			0
00-1102631.....	GASTONIA.....	NC.....		11/22/2016....		7,108,922					0		51,698	51,698			0
00-1102634.....	WALKER.....	MI.....		04/05/2017....		18,082,734					0		290,816	290,816			0
00-1102635.....	WESTPORT.....	CT.....		09/26/2016....		13,764,339					0		79,668	79,668			0
00-1102636.....	OVIEDO.....	FL.....		08/08/2016....		12,420,602					0		97,984	97,984			0

SCHEDULE B - PART 3

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

QE02.4

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102641.....	SAN ANTONIO.....	TX.....		08/08/2016....		8,858,812					0		69,886	69,886			0
00-1102643.....	HILLSBORO.....	OR.....		11/07/2016....		10,117,722					0		78,990	78,990			0
00-1102648.....	COLUMBUS.....	OH.....		10/11/2016....		10,783,240					0		51,494	51,494			0
00-1102649.....	BEXLEY.....	OH.....		11/23/2016....		6,305,541					0		46,907	46,907			0
00-1102653.....	CERRITOS.....	CA.....		09/23/2016....		6,416,810					0		66,451	66,451			0
00-1102655.....	MOUNTAIN VIEW.....	CA.....		11/14/2016....		16,926,375					0		96,322	96,322			0
00-1102656.....	EL SEGUNDO.....	CA.....		12/15/2016....		11,080,968					0		84,739	84,739			0
00-1102660.....	WILDOMAR.....	CA.....		05/23/2017....		11,564,815					0		109,104	109,104			0
00-1102665.....	GLASTONBURY.....	CT.....		10/20/2016....		17,979,503			50,507	50,507	50,507		139,196	139,196			0
00-1102672.....	AMERICAN CANYON.....	CA.....		10/12/2018....		6,677,520					0		52,526	52,526			0
00-1102679.....	ANN ARBOR.....	MI.....		12/09/2016....		4,726,854			45,132	45,132	45,132		10,359	10,359			0
00-1102683.....	CHAPEL HILL.....	NC.....		01/30/2017....		51,564,112					0		359,320	359,320			0
00-1102687.....	SANTA CLARA.....	CA.....		09/19/2018....		20,942,757					0		88,527	88,527			0
00-1102689.....	MACON.....	GA.....		02/06/2017....		10,715,616					0		52,936	52,936			0
00-1102692.....	GRANDVIEW HEIGHTS.....	OH.....	S	02/01/2017....		34,319,904					0		298,775	298,775			0
00-1102693.....	WEST CHESTER.....	PA.....		03/06/2017....		35,970,587					0		164,566	164,566			0
00-1102700.....	BERKELEY.....	CA.....		02/17/2017....		11,500,000					0		48,465	48,465			0
00-1102704.....	SEATTLE.....	WA.....		04/06/2017....		4,493,329					0		27,571	27,571			0
00-1102707.....	SEATTLE.....	WA.....		04/11/2017....		10,000,000					0		43,513	43,513			0
00-1102712.....	VALENCIA.....	CA.....		05/15/2017....		3,629,550					0		18,386	18,386			0
00-1102719.....	KENT.....	WA.....		04/13/2017....		8,942,083					0		141,990	141,990			0
00-1102720.....	BILLERICA.....	MA.....		05/01/2017....		2,910,948					0		20,034	20,034			0
00-1102727.....	CHARLESTON.....	SC.....		05/22/2017....		16,253,050					0		161,805	161,805			0
00-1102728.....	GREENVILLE.....	SC.....		10/12/2018....		4,337,812					0		28,529	28,529			0
00-1102734.....	WASHINGTON.....	DC.....		05/31/2017....		49,000,000					0		232,181	232,181			0
00-1102740.....	MEMPHIS.....	TN.....		08/16/2017....		14,051,961					0		112,730	112,730			0
00-1102753.....	ENCINITAS.....	CA.....		06/23/2017....		6,150,542					0		27,939	27,939			0
00-1102754.....	SAN DIEGO.....	CA.....		07/18/2017....		9,580,691					0		48,275	48,275			0
00-1102756.....	MADISON.....	WI.....		07/10/2017....		10,931,745					0		52,956	52,956			0
00-1102761.....	RICHMOND.....	VA.....		07/19/2017....		12,685,071					0		64,925	64,925			0
00-1102762.....	ODESSA.....	FL.....		07/14/2017....		12,302,346					0		33,295	33,295			0
00-1102764.....	MYRTLE BEACH.....	SC.....		07/07/2017....		15,726,019					0		77,760	77,760			0
00-1102766.....	PLACENTIA.....	CA.....		07/27/2017....		3,777,518					0		17,386	17,386			0
00-1102767.....	KALAMAZOO.....	MI.....		07/20/2017....		6,822,691					0		78,351	78,351			0
00-1102768.....	PLACENTIA.....	CA.....		07/27/2017....		6,859,178					0		31,570	31,570			0
00-1102772.....	NORTHBROOK.....	IL.....		08/10/2017....		23,034,397					0		233,243	233,243			0
00-1102773.....	IRMO.....	SC.....		07/26/2017....		10,038,257					0		70,305	70,305			0
00-1102774.....	VERNON.....	CA.....		06/30/2017....		14,790,180					0		78,592	78,592			0
00-1102786.....	MARYSVILLE.....	WA.....		01/10/2018....		22,417,995					0		354,046	354,046			0
00-1102789.....	EAST RUTHERFORD.....	NJ.....		09/18/2017....		12,087,072				44,488	44,488		92,927	92,927			0
00-1102792.....	WOODSTOCK.....	GA.....		10/12/2017....		21,284,134					0		93,052	93,052			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
00-1102794.....	TULSA.....	OK.....		10/30/2017....		11,140,627.....					0		110,027.....	110,027.....			0
00-1102796.....	OVERLAND PARK.....	KS.....		11/07/2017....		26,107,981.....					0		233,446.....	233,446.....			0
00-1102797.....	REDMOND.....	WA.....		09/08/2017....		9,980,058.....					0		151,061.....	151,061.....			0
00-1102799.....	EUGENE.....	OR.....		10/26/2017....		4,572,180.....					0		22,804.....	22,804.....			0
00-1102800.....	FORT MILL.....	SC.....		09/22/2017....		8,502,734.....					0		61,047.....	61,047.....			0
00-1102803.....	NASHVILLE.....	TN.....		11/27/2017....		13,291,010.....					0		94,056.....	94,056.....			0
00-1102808.....	WILLIAMSVILLE.....	NY.....		12/01/2017....		8,292,788.....					0		54,356.....	54,356.....			0
00-1102809.....	CHICAGO.....	IL.....		11/01/2017....		39,940,810.....					0		182,180.....	182,180.....			0
00-1102814.....	BEDFORD.....	NH.....		03/15/2018....		15,500,000.....					0		92,395.....	92,395.....			0
00-1102823.....	PORTSMOUTH.....	NH.....		12/22/2017....		11,000,000.....					0		47,258.....	47,258.....			0
00-1102825.....	NAPLES.....	FL.....		12/05/2017....		9,532,702.....					0		64,864.....	64,864.....			0
00-1102827.....	BURIEN.....	WA.....		12/18/2017....		10,242,515.....					0		101,951.....	101,951.....			0
00-1102828.....	MODESTO.....	CA.....		02/01/2018....		3,826,530.....					0		25,213.....	25,213.....			0
00-1102829.....	MODESTO.....	CA.....		02/01/2018....		3,348,214.....					0		22,061.....	22,061.....			0
00-1102830.....	SAN DIEGO.....	CA.....		02/23/2018....		7,350,701.....					0		37,648.....	37,648.....			0
00-1102832.....	MONROE.....	WA.....		01/04/2018....		16,012,628.....					0		106,994.....	106,994.....			0
00-1102833.....	BEAVERTON.....	OR.....		03/05/2018....		10,266,096.....					0		102,294.....	102,294.....			0
00-1102837.....	KENT.....	WA.....		03/06/2018....		41,969,568.....					0		205,899.....	205,899.....			0
00-1102839.....	JACKSONVILLE.....	FL.....		01/09/2018....		30,474,081.....					0		152,164.....	152,164.....			0
00-1102840.....	TONAWANDA.....	NY.....		02/07/2018....		5,807,446.....					0		29,135.....	29,135.....			0
00-1102848.....	JERICO.....	NY.....		07/17/2018....		23,000,000.....					0		32,089.....	32,089.....			0
00-1102852.....	BALA CYNWYD.....	PA.....		04/06/2018....		14,196,677.....					0		134,145.....	134,145.....			0
00-1102855.....	SAN DIEGO.....	CA.....		03/09/2018....		3,701,222.....					0		31,718.....	31,718.....			0
00-1102856.....	CAMBRIDGE.....	MA.....		05/23/2018....		11,897,586.....					0		53,083.....	53,083.....			0
00-1102857.....	NEW YORK.....	NY.....		04/12/2018....		37,000,000.....				260,308.....	260,308.....		62,618.....	62,618.....			0
00-1102858.....	INDIANAPOLIS.....	IN.....		04/25/2018....		16,000,000.....					0		68,401.....	68,401.....			0
00-1102863.....	ONTARIO.....	CA.....		10/12/2018....		4,184,976.....					0		19,299.....	19,299.....			0
00-1102866.....	NORWALK.....	CA.....		05/10/2018....		14,470,746.....					0		93,365.....	93,365.....			0
00-1102867.....	SEATTLE.....	WA.....		04/11/2018....		8,412,375.....					0		39,049.....	39,049.....			0
00-1102871.....	SALEM.....	OR.....		07/16/2018....		9,198,752.....					0		39,748.....	39,748.....			0
00-1102874.....	HOLLAND.....	MI.....		05/15/2018....		8,329,266.....					0		118,291.....	118,291.....			0
00-1102875.....	BURLINGTON.....	KY.....		06/11/2018....		12,450,000.....					0		76,467.....	76,467.....			0
00-1102876.....	GOLETA.....	CA.....		05/17/2018....		19,950,785.....					0		184,964.....	184,964.....			0
00-1102879.....	MARLTON.....	NJ.....		06/26/2018....		19,339,290.....				66,838.....	66,838.....		100,504.....	100,504.....			0
00-1102880.....	NORTH HOLLYWOOD.....	CA.....		06/22/2018....		7,646,006.....					0		33,545.....	33,545.....			0
00-1102882.....	HILL AIR FORCE BASE.....	UT.....		07/06/2018....		14,579,963.....					0		83,910.....	83,910.....			0
00-1102883.....	DALLAS.....	TX.....		05/29/2018....		10,563,110.....					0		68,241.....	68,241.....			0
00-1102887.....	COLORADO SPRINGS.....	CO.....		06/29/2018....		26,918,643.....					0		126,983.....	126,983.....			0
00-1102888.....	WARMINSTER.....	PA.....		06/25/2018....		14,304,583.....					0		129,844.....	129,844.....			0
00-1102892.....	SALT LAKE CITY.....	UT.....		06/26/2018....		34,055,214.....					0		176,498.....	176,498.....			0
00-1102893.....	INDIANAPOLIS.....	IN.....		08/14/2018....		6,820,438.....					0		38,033.....	38,033.....			0
00-1102894.....	MOORESVILLE.....	NC.....		07/06/2018....		13,114,492.....					0		81,410.....	81,410.....			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102897.....	OMAHA.....	NE.....		07/26/2018....		7,671,105					0		45,586	45,586			0
00-1102901.....	MECHANICSBURG.....	PA.....		12/17/2018....		20,000,000					0		81,379	81,379			0
00-1102902.....	BURLINGTON.....	MA.....		08/06/2018....		29,155,072					0		178,545	178,545			0
00-1102909.....	MARLTON.....	NJ.....		09/06/2018....		7,785,015					0		48,487	48,487			0
00-1102911.....	TAMPA.....	FL.....		09/05/2018....		24,521,004					0		108,251	108,251			0
00-1102913.....	STOUGHTON.....	MA.....		09/20/2018....		12,459,242					0		63,656	63,656			0
00-1102914.....	PATCHOGUE.....	NY.....		10/12/2018....		14,630,028					0		148,662	148,662			0
00-1102917.....	PORTLAND.....	OR.....		09/27/2018....		15,476,182					0		48,675	48,675			0
00-1102918.....	DENVER.....	CO.....		08/31/2018....		16,576,039					0		89,533	89,533			0
00-1102919.....	CULVER CITY.....	CA.....		09/21/2018....		6,622,253					0		28,894	28,894			0
00-1102922.....	SAVANNAH.....	GA.....		11/30/2018....		16,657,368					0		221,311	221,311			0
00-1102926.....	CERRITOS.....	CA.....		02/01/2019....		7,988,592					0		34,967	34,967			0
00-1102927.....	SANTA ANA.....	CA.....		02/01/2019....		9,862,459					0		43,169	43,169			0
00-1102928.....	LAKE FOREST.....	CA.....		03/18/2019....		5,933,986					0		25,801	25,801			0
00-1102930.....	REDONDO BEACH.....	CA.....		06/12/2019....		6,952,125					0		29,778	29,778			0
00-1102931.....	BUENA PARK.....	CA.....		10/23/2018....		17,675,253					0		78,811	78,811			0
00-1102933.....	DOYLESTOWN.....	PA.....		12/19/2018....		4,228,328					0		34,944	34,944			0
00-1102934.....	MONTGOMERYVILLE.....	PA.....		12/19/2018....		3,766,614					0		31,129	31,129			0
00-1102936.....	SENECA.....	SC.....		12/21/2018....		7,111,661					0		17,257	17,257			0
00-1102942.....	NEW YORK.....	NY.....		12/12/2018....		18,721,048					0		79,892	79,892			0
00-1102945.....	COCONUT CREEK.....	FL.....		02/28/2019....		14,816,621					0		63,875	63,875			0
00-1102950.....	RICHMOND.....	VA.....		01/17/2019....		17,678,793					0		101,192	101,192			0
00-1102953.....	ORLANDO.....	FL.....		03/18/2019....		23,637,964					0		61,682	61,682			0
00-1102956.....	WALL TOWNSHIP.....	NJ.....		02/28/2019....		16,959,235					0		101,229	101,229			0
00-1102963.....	MIDLAND.....	TX.....		07/31/2019....		29,670,819					0		254,795	254,795			0
00-1102965.....	COLORADO SPRINGS.....	CO.....		02/28/2019....		31,608,096					0		136,495	136,495			0
00-1102969.....	AMERICAN FORK.....	UT.....		02/26/2019....		19,170,839					0		114,585	114,585			0
00-1102971.....	ATLANTA.....	GA.....		04/12/2019....		21,709,305					0		129,557	129,557			0
00-1102972.....	TAYLORTOWN.....	NC.....		04/11/2019....		9,674,907					0		55,874	55,874			0
00-1102979.....	WINTER PARK.....	FL.....		05/15/2019....		18,105,748					0		75,049	75,049			0
00-1102986.....	PINEY FLATS.....	TN.....		05/29/2019....		19,437,697					0		84,249	84,249			0
00-1102987.....	LONG BEACH.....	CA.....		04/19/2019....		15,486,230					0		95,090	95,090			0
00-1102990.....	BOSTON.....	MA.....		06/06/2019....		4,894,836					0		65,044	65,044			0
00-1102993.....	DELTONA.....	FL.....		08/16/2019....		6,288,918					0		37,229	37,229			0
00-1103001.....	VANCOUVER.....	WA.....		06/13/2019....		1,977,878					0		22,927	22,927			0
00-1103004.....	TAYLORTOWN.....	NC.....		08/06/2019....		3,877,939					0		22,798	22,798			0
00-1103006.....	FREDERICK.....	MD.....		11/12/2019....		28,500,000					0		166,938	166,938			0
00-1103007.....	LOVELAND.....	OH.....		07/31/2019....		10,937,850					0		48,163	48,163			0
00-1103010.....	LAKE FOREST.....	CA.....		06/17/2019....		5,063,144					0		22,866	22,866			0
00-1103012.....	RANDOLPH.....	MA.....		07/01/2019....		5,262,637					0		23,207	23,207			0
00-1103024.....	WOOD DALE.....	IL.....		08/29/2019....		8,262,840					0		38,238	38,238			0

QE02.6

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
00-1103025.....	SARATOGA SPRINGS.....	UT.....		07/17/2019....		15,084,018					0		89,901	89,901			0
00-1103026.....	WAYNE.....	PA.....		07/01/2019....		24,805,530					0		120,229	120,229			0
00-1103029.....	CHARLOTTE.....	NC.....		01/27/2020....							0		97,381	97,381			0
00-1103041.....	PACE.....	FL.....		09/12/2019....		14,505,792					0		68,075	68,075			0
00-1103042.....	BOULDER.....	CO.....		08/29/2019....		32,000,000				102,400	102,400		25,600	25,600			0
00-1103044.....	SANDY.....	OR.....		10/15/2019....		10,983,344					0		51,220	51,220			0
00-1103047.....	CORAL GABLES.....	FL.....		09/09/2019....		9,944,146					0		86,063	86,063			0
00-1103051.....	WARRENVILLE.....	IL.....		11/14/2019....		10,000,000					0		173,882	173,882			0
00-1103052.....	SALT LAKE CITY.....	UT.....		12/13/2019....		5,400,000					0		25,032	25,032			0
00-1103053.....	BELLINGHAM.....	MA.....		02/06/2020....						91,233	91,233		15,206	15,206			0
00-1103058.....	KIRKLAND.....	WA.....		12/19/2019....		7,500,000					0		98,753	98,753			0
00-1103067.....	INDIANAPOLIS.....	IN.....		02/06/2020....							0		142,266	142,266			0
00-1103074.....	ST PAUL.....	MN.....		11/08/2019....		7,200,000					0		46,696	46,696			0
00-1103078.....	PHILADELPHIA.....	PA.....		11/18/2019....		4,000,000					0		70,557	70,557			0
00-1103083.....	ZEELAND.....	MI.....		10/30/2019....		898,868					0		3,506	3,506			0
00-1103085.....	TAMPA.....	FL.....		10/17/2019....		31,448,402					0		158,203	158,203			0
00-1103086.....	TALLMADGE TOWNSHIP.....	MI.....		12/06/2019....		11,500,000					0		53,767	53,767			0
00-1103095.....	CERRITOS.....	CA.....		01/29/2020....							0		50,223	50,223			0
00-1103108.....	PHILADELPHIA.....	PA.....		02/14/2020....							0		67,486	67,486			0
00-1103112.....	NEW YORK.....	NY.....		01/30/2020....							0		120,791	120,791			0
00-1103125.....	CHARLOTTE.....	NC.....		03/04/2020....							0		110,930	110,930			0
00-1103128.....	CARY.....	NC.....		03/11/2020....							0		32,834	32,834			0
00-1103133.....	WEST CHESTER.....	PA.....		03/18/2020....							0		20,794	20,794			0
00-1103138.....	OGDEN.....	UT.....		04/29/2020....							0		51,705	51,705			0
00-1103139.....	HUNTINGTON.....	NY.....		05/01/2020....							0		40,348	40,348			0
00-1103153.....	PORT ST LUCIE.....	FL.....		06/18/2020....							0		18,721	18,721			0
00-1103159.....	WESLEY CHAPEL.....	FL.....		04/23/2020....							0		273,637	273,637			0
00-1103160.....	WEST SACRAMENTO.....	CA.....		05/27/2020....							0		45,772	45,772			0
00-1103168.....	SCOTTSDALE.....	AZ.....		06/15/2020....							0		65,620	65,620			0
00-1103174.....	ALPHARETTA.....	GA.....		06/30/2020....							0		75,963	75,963			0
99-0000065.....	DALLAS.....	TX.....		12/20/2017....		11,237,190				327,842	327,842		367,647	367,647			0
0299999. Total - Mortgages With Partial Repayments.....						3,331,438,488	0	0	0	1,081,320	1,081,320	0	24,174,116	24,174,116	0	0	0
0599999. Total Mortgages.....						3,357,461,868	0	0	0	1,081,320	1,081,320	0	49,868,253	49,868,252	0	0	0

QE02.7

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Harrison Street Real Estate Partners VII, L.P.....	Dover.....	DE...	Harrison Street.....	.....	03/12/2019....	.....	.....	.....651,992	.....	.....6,376,938	0.770
	Helios Infracore LLC.....	Washington.....	DC...	Sol Systems LLC.....	.....	12/22/2017....	.....	.....	.....2,541,315	.....	.....3,417,913	6.500
	HSREP VII Co-Investment, L.P.....	New York.....	NY...	Harrison Street.....	.....	05/02/2019....	.....	.....	.....500,000	.....	.....1,127,580	1.410
	Madison Realty Capital Debt Fund V, LP.....	Dover.....	DE...	Madison Realty Capital.....	.....	03/27/2020....	.....	.....(6,284)	.....	.....	.....8,409,813	0.590
	PCCP Credit IX, LP.....	Dover.....	DE...	PCCP Credit IX GP, LLC.....	.....	03/28/2017....	.....	.....	.....1,400,000	.....	.....10,176,600	1.750
	PCCP Equity VIII, LP.....	Dover.....	DE...	PCCP, LP.....	.....	09/18/2018....	.....	.....	.....360,000	.....	.....7,385,282	1.670
	Related Real Estate Fund III, LP.....	Dover.....	DE...	Related Real Estate.....	.....	08/28/2020....	.....	.....401,521	.....	.....	.....4,706,355	0.260
	US Government Building Open-End Feeder 1, LP.....	San Antonio.....	TX...	USAA Equity Advisors.....	.....	03/01/2019....	.....	.....	.....117,122	.....	- .....	.....1.440
	US Regional Logistics Program II, L.P.....	Dover.....	DE...	US RLP GP, LLC.....	.....	01/12/2018....	.....	.....	.....600,000	.....	.....6,100,000	10.000
	Walton Street Real Estate Fund VIII, LP.....	Wilmington.....	DE...	Walton Street Capital, LLC.....	.....	05/18/2016....	.....	.....	.....89,285	.....	.....7,026,759	1.000
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE...	Waterton Venture XIII GP, LLC.....	.....	11/03/2017....	.....	.....	.....61,628	.....	.....997,902	0.670
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								2,942,296	9,893,791	0	90,116,546	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	NW REI (NLAIC), LLC.....	Columbus.....	OH...	Nationwide Life and Annuity Insurance Company.....	.....	02/29/2016....	.....	.....	.....2,427,989	.....	- .....	.....100.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								0	2,427,989	0	0	XXX.....
Collateral Loans - Unaffiliated												
	Smart Collateralized Loan_48117796780.....	Chagrin Falls.....	OH...	Nationwide Life and Annuity Insurance Company.....	.....	12/14/2018....	.....	.....	.....627	.....	.....	.....
	Smart Collateralized Loan_5500003459.....	Essex Jct.....	VT...	Nationwide Life and Annuity Insurance Company.....	.....	12/14/2018....	.....	.....	.....8,693	.....	.....	.....
2999999. Total - Collateral Loans - Unaffiliated.....								0	9,320	0	0	XXX.....
4899999. Subtotal - Unaffiliated.....								6,417,875	13,123,234	0	174,968,210	XXX.....
4999999. Subtotal - Affiliated.....								0	2,427,989	0	0	XXX.....
5099999. Totals.....								6,417,875	15,551,223	0	174,968,210	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
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE..	Disposition.....	06/23/2017	08/13/2020	37,813	.....	.....	.....	.....	.....0	.....	.....37,813	37,813	-	-	0	.....
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE..	Disposition.....	06/03/2016	09/22/2020	86,214	.....	.....	.....	.....	.....0	.....	.....86,214	86,214	-	-	0	.....
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX	Disposition.....	03/22/2018	08/27/2020	465,146	.....	.....	.....	.....	.....0	.....	.....465,146	465,146	-	-	0	.....
	ICG SDP Fund 4B.....	Grand Duchy.....	LUX	Disposition.....	03/31/2020	08/28/2020	1,102,326	.....	.....	.....	.....	.....0	.....	.....1,102,326	1,102,326	-	-	0	.....
	Newstone Capital Partners III, LP.....	Wilmington.....	DE..	Disposition.....	09/20/2016	09/18/2020	603,153	.....	.....	.....	.....	.....0	.....	.....603,153	603,153	-	-	0	.....
	Owl Rock First Lien Insurance Fund, LP.....	New York.....	NY..	Disposition.....	03/28/2019	08/14/2020	49,597	.....	.....	.....	.....	.....0	.....	.....49,597	49,597	-	-	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
	TCW Direct Lending VII, LLC.....	Los Angeles.....	CA..	Disposition.....	05/14/2018	07/29/2020	342,216	.....	.....	.....	.....	.....0	.....	.....342,216	342,216	-	-	0	.....
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA..	Disposition.....	06/01/2016	08/07/2020	35,427	.....	.....	.....	.....	.....0	.....	.....35,427	35,427	-	-	0	.....
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE..	Disposition.....	05/10/2017	09/16/2020	94,343	.....	.....	.....	.....	.....0	.....	.....94,343	94,343	-	-	0	.....
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated.....							2,816,235	0	0	0	0	0	0	2,816,235	2,816,235	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	BIF IV Renewable Sidecar-B, LP.....	Toronto.....	CAN	Disposition.....	03/20/2020	09/25/2020	5,892	.....	.....	.....	.....	.....0	.....	.....5,892	5,892	-	-	0	.....
	Brookfield Infrastructure Fund IV-B, LP.....	Toronto.....	CAN	Disposition.....	11/05/2019	09/18/2020	571,549	.....	.....	.....	.....	.....0	.....	.....571,549	571,549	-	-	0	.....
	Clearlake Capital Partners VI.....	Santa Monica.....	CA..	Disposition.....	05/22/2020	08/12/2020	2,838	.....	.....	.....	.....	.....0	.....	.....2,838	2,838	-	-	0	.....
	Dyal Capital Partners III Co-Invest Moonrise LP.....	New York.....	NY..	Disposition.....	07/25/2017	08/14/2020	81,896	.....	.....	.....	.....	.....0	.....	.....81,896	81,896	-	-	0	.....
	Dyal Capital Partners IV.....	New York.....	NY..	Disposition.....	06/11/2018	07/30/2020	44,342	.....	.....	.....	.....	.....0	.....	.....44,342	44,342	-	-	0	.....
	Fundamental Partners III, L.P.....	Wilmington.....	DE..	Disposition.....	05/18/2017	09/25/2020	352,467	.....	.....	.....	.....	.....0	.....	.....352,467	352,467	-	-	0	.....
	Landmark Equity Partners XVI, LP.....	Wilmington.....	DE..	Disposition.....	12/06/2018	09/30/2020	19,480	.....	.....	.....	.....	.....0	.....	.....19,480	19,480	-	-	0	.....
	Peppertree Capital Fund VII, LP.....	Wilmington.....	DE..	Disposition.....	11/28/2018	08/03/2020	22,960	.....	.....	.....	.....	.....0	.....	.....22,960	22,960	-	-	0	.....
	Vista Equity Partners Fund VII, L.P.....	Austin.....	TX..	Disposition.....	01/24/2019	09/10/2020	458	.....	.....	.....	.....	.....0	.....	.....458	458	-	-	0	.....
	Whitehorse Liquidity Partners III LP.....	Wilmington.....	DE..	Disposition.....	10/30/2019	09/30/2020	539,412	.....	.....	.....	.....	.....0	.....	.....539,412	539,412	-	-	0	.....
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							1,641,294	0	0	0	0	0	0	1,641,294	1,641,294	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	AEW Core Property Trust (U.S.), Inc.....	Baltimore.....	MD..	Disposition.....	02/21/2019	09/30/2020	22,752	.....	.....	.....	.....	.....0	.....	.....22,752	22,752	-	-	0	.....
	Almanac Realty Securities VIII, L.P.....	Dover.....	DE..	Disposition.....	12/21/2018	08/18/2020	18,237	.....	.....	.....	.....	.....0	.....	.....18,237	18,237	-	-	0	.....
	Bell Institutional Fund V, LLC.....	Greensboro.....	NC..	Disposition.....	05/28/2015	07/30/2020	804,055	.....	.....	.....	.....	.....0	.....	.....804,055	804,055	-	-	0	.....
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE..	Disposition.....	05/01/2015	09/24/2020	639,380	.....	.....	.....	.....	.....0	.....	.....639,380	639,380	-	-	0	.....
	DivcoWest Fund V, L.P.....	Dover.....	DE..	Disposition.....	06/23/2017	08/19/2020	328,222	.....	.....	.....	.....	.....0	.....	.....328,222	328,222	-	-	0	.....
	Madison Realty Capital Debt Fund V, LP.....	Dover.....	DE..	Disposition.....	03/27/2020	07/30/2020	156,418	.....	.....	.....	.....	.....0	.....	.....156,418	156,418	-	-	0	.....
	PCCP Credit IX, LP.....	Dover.....	DE..	Disposition.....	03/28/2017	09/30/2020	289,096	.....	.....	.....	.....	.....0	.....	.....289,096	289,096	-	-	0	.....
	Related Real Estate Fund III, LP.....	Dover.....	DE..	Disposition.....	08/28/2020	08/27/2020	107,876	.....	.....	.....	.....	.....0	.....	.....107,876	107,876	-	-	0	.....
	US Regional Logistics Program, L.P.....	Dover.....	DE..	Disposition.....	10/18/2016	08/04/2020	533,334	.....	.....	.....	.....	.....0	.....	.....533,334	533,334	-	-	0	.....
	Walton Street Real Estate Fund VIII. LP.....	Wilmington.....	DE..	Disposition.....	05/18/2016	07/29/2020	89,284	.....	.....	.....	.....	.....0	.....	.....89,284	89,284	-	-	0	.....
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							3,054,585	0	0	0	0	0	0	3,054,585	3,054,585	0	0	0	0
Collateral Loans - Unaffiliated																			
	Smart Collateralized Loan_48118021118.....	Chagrin Falls.....	OH..	Disposition.....	12/14/2018	09/30/2020	413	.....	.....	.....	.....	.....0	.....	.....413	413	.....	.....	.....0	.....
	Smart Collateralized Loan_5500000087.....	Shaker Heights.....	OH..	Disposition.....	12/14/2018	09/30/2020	4,523	.....	.....	.....	.....	.....0	.....	.....4,523	4,523	.....	.....	.....0	.....
	Smart Collateralized Loan_5500001033.....	Cincinnati.....	OH..	Disposition.....	12/14/2018	09/30/2020	102,428	.....	.....	.....	.....	.....0	.....	.....102,428	102,428	.....	.....	.....0	.....
	Smart Collateralized Loan_5500004064.....	Powell.....	OH..	Disposition.....	12/14/2018	09/30/2020	244	.....	.....	.....	.....	.....0	.....	.....244	244	.....	.....	.....0	.....
2999999. Total - Collateral Loans - Unaffiliated.....							107,608	0	0	0	0	0	0	107,608	107,608	0	0	0	0
4899999. Subtotal - Unaffiliated.....							7,619,722	0	0	0	0	0	0	7,619,722	7,619,722	0	0	0	0
5099999. Totals.....							7,619,722	0	0	0	0	0	0	7,619,722	7,619,722	0	0	0	0

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NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

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

1			2		3	4	5		6	7	8	9	10
CUSIP Identification			Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
Bonds - U.S. Special Revenue and Special Assessment													
16772P	CJ	3	Chicago IL Transit Auth Rev TxbI-Ref-Ser.....			08/28/2020.....	Goldman Sachs & Company.....			750,000	750,000		1FE.....
16772P	CQ	7	Chicago IL Transit Auth Rev TxbI-Ref-Ser.....			08/28/2020.....	Goldman Sachs & Company.....			3,750,000	3,750,000		1FE.....
3132DV	7C	3	FHLMC Pool #SD8091 2.500% 09/25/50.....			09/10/2020.....	Bank of America BISD Dealer.....			26,207,177	24,913,800	17,301	1.....
3137B3	NA	2	FHLMC REMIC Ser K030 CI A2 3.250% 04/2.....			07/14/2020.....	Morgan Stanley & Co LLC.....			1,535,063	1,440,000	2,080	1.....
31418D	SJ	2	FNMA Pool #MA4120 2.500% 09/25/50.....			08/13/2020.....	Morgan Stanley & Co LLC.....			42,112,500	40,000,000	44,444	1.....
442349	EK	8	Houston TX Arpt Sys Rev TxbI Ref Ser C.....			09/18/2020.....	Morgan Stanley & Co LLC.....			830,000	830,000		1FE.....
594615	HX	7	Michigan St Bldg Auth Rev Ser II TxbI Re.....			09/11/2020.....	Jefferies & Company Inc.....			5,990,000	5,990,000		1FE.....
875301	HT	3	Tampa-Hillsborough Cnty FL Rev TxbI-Ref.....			08/27/2020.....	JP Morgan Securities LLC.....			2,885,000	2,885,000		1FE.....
875301	HU	0	Tampa-Hillsborough Cnty FL Rev TxbI-Ref.....			08/27/2020.....	JP Morgan Securities LLC.....			6,190,000	6,190,000		1FE.....
875301	HV	8	Tampa-Hillsborough Cnty FL Rev TxbI-Ref.....			08/27/2020.....	JP Morgan Securities LLC.....			4,745,000	4,745,000		1FE.....
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....										94,994,740	91,493,800	63,825	XXX.....
Bonds - Industrial and Miscellaneous													
002824	BE	9	Abbott Labs Sr Nt 3.400% 11/30/23.....			07/07/2020.....	Various.....			10,918,944	10,000,000	35,058	1FE.....
00287Y	AP	4	Abbvie Inc Sr Nt 3.200% 11/06/22.....			08/05/2020.....	Bank of America BISD Dealer.....			1,477,098	1,400,000	11,324	2FE.....
00287Y	BL	2	Abbvie Inc Sr Nt 2.300% 11/21/22.....			07/21/2020.....	BNP Paribas Securities Corp.....			2,336,107	2,250,000	8,912	2FE.....
01882Y	AA	4	Alliant Energy Finance Sr Nt 3.750% 06.....			07/21/2020.....	Wells Fargo Securities LLC.....			3,782,975	3,500,000	13,854	2FE.....
02588Q	AB	4	American Express Cr Acct M Tr LBASS Ser.....			07/21/2020.....	Lloyds Securities Inc.....			2,394,695	2,300,000	1,467	1FE.....
03027X	AY	6	American Tower Corp Sr Nt 3.700% 10/15.....			09/10/2020.....	Various.....			19,291,854	17,219,000	262,868	2FE.....
03066E	AB	0	AmeriCredit Automobile Rec Tr LBASS Ser.....			07/14/2020.....	Deutsche Bank Capital.....			2,001,924	2,002,000		1FE.....
04018N	AA	9	ARES CLO Ltd CLO Ser 2020-56A CI A1 1.....			09/21/2020.....	Goldman Sachs & Company.....			2,800,000	2,800,000		1Z.....
04018N	AE	1	ARES CLO Ltd CLO Ser 2020-56A CI B 1.9.....			09/21/2020.....	Goldman Sachs & Company.....			2,700,000	2,700,000		1Z.....
045054	AL	7	Ashtead Capital Inc Sr Sec Nt 4.250% 1.....			09/21/2020.....	Various.....			1,302,280	1,223,000	19,722	2FE.....
05604F	AA	3	Bway Mortgage Trust CMBS Ser 2013-1515 C.....			07/29/2020.....	Credit Suisse Securities LLC.....			1,284,292	1,238,804	2,900	1FM.....
05608Q	AA	5	Crown Parent 1st Lien Bd 4.250% 01/31/.....			07/23/2020.....	Goldman Sachs & Company.....			1,692,000	1,692,000		4FE.....
06406F	AD	5	Bank of NY Mellon Corp Sr MTN 2.200% 0.....			08/03/2020.....	Toronto Dominion.....			1,471,484	1,400,000	14,459	1FE.....
06406R	AC	1	Bank of NY Mellon Corp Sr MTN 2.661% 0.....			07/23/2020.....	Us Bancorp Investments Inc.....			1,714,911	1,650,000	8,659	1FE.....
06762C	AA	6	Babson CLO Ltd CLO Ser 2020-2A CI A1 1.....			09/29/2020.....	Morgan Stanley & Co LLC.....			12,200,000	12,200,000		1Z.....
06762C	AE	8	Babson CLO Ltd CLO Ser 2020-2A CI B1 1.....			09/29/2020.....	Morgan Stanley & Co LLC.....			5,500,000	5,500,000		1Z.....
07274N	AE	3	Bayer US Finance II LLC Sr Nt 3.875% 1.....			08/25/2020.....	Various.....			12,425,306	11,330,000	82,000	2FE.....
08162W	AY	2	Benchmark Mtg Tr CMBS Ser 2020-B19 CI A1.....			09/21/2020.....	Citigroup.....			219,996	220,000	111	1FE.....
08163A	AA	1	Benchmark Mtg Tr CMBS Ser 2020-B18 CI A1.....			07/23/2020.....	Deutsche Bank Capital.....			549,998	550,000	401	1FE.....
085770	AA	3	Berry Global Escrow Corp 1st Lien 4.87.....			07/06/2020.....	Goldman Sachs & Company.....			51,563	50,000	1,171	3FE.....
09261W	AQ	7	Blackrock DLF IX CLO Ser 2020-1 Sub Nt.....			09/17/2020.....	Direct.....			569,593	569,593		2Z.....
110122	CP	1	Bristol-Myers Squibb Co Sr Nt 3.400% 0.....			07/17/2020.....	Tax Free Exchange.....			41,225,733	41,500,000	670,225	1FE.....
110122	CR	7	Bristol-Myers Squibb Co Sr Nt 4.250% 1.....			07/17/2020.....	Tax Free Exchange.....			6,027,716	5,500,000	52,594	1FE.....
110122	CW	6	Bristol-Myers Squibb Co Sr Nt 3.250% 0.....			07/17/2020.....	Tax Free Exchange.....			15,068,448	15,000,000	205,833	1FE.....
110122	DB	1	Bristol-Myers Squibb Co Sr Nt 3.625% 0.....			07/17/2020.....	Tax Free Exchange.....			5,991,312	6,000,000	37,458	1FE.....
110122	DJ	4	Bristol-Myers Squibb Co Sr Nt 5.000% 0.....			07/17/2020.....	Tax Free Exchange.....			5,703,992	5,500,000	116,111	1FE.....
12509D	AB	8	CCG Receivables Trust LBASS Ser 2020-1 C.....			08/04/2020.....	BMO Capital Markets Corp.....			4,077,973	4,078,000		1FE.....
125523	AF	7	Cigna Corp Sr Nt 3.750% 07/15/23.....			07/28/2020.....	Citigroup.....			2,940,057	2,700,000	4,219	2FE.....
125523	BR	0	Cigna Corp Sr Nt 3.900% 02/15/22.....			07/14/2020.....	Tax Free Exchange.....			996,007	1,000,000	16,142	2FE.....
125523	CB	4	Cigna Corp Sr Nt 3.400% 03/01/27.....			07/14/2020.....	Tax Free Exchange.....			3,182,218	3,100,000	38,939	2FE.....
125523	CD	0	Cigna Corp Sr Nt 6.125% 11/15/41.....			07/14/2020.....	Tax Free Exchange.....			13,592,255	12,000,000	120,458	2FE.....
126650	CQ	1	CVS Health Corp Sr Nt 4.750% 12/01/22.....			07/22/2020.....	Wells Fargo Securities LLC.....			3,905,172	3,600,000	25,175	2FE.....
14041N	FT	3	Capital One Multi Asset ExecTr LBASS Ser.....			07/20/2020.....	Various.....			5,691,659	5,482,000	2,749	1FE.....
14317X	AA	4	Caryle US CLO Ltd CLO Ser 2020-1A CI A1.....			07/16/2020.....	Citigroup.....			4,900,000	4,900,000		1FE.....

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NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

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

1		2	3	4	5	6	7	8	9	10
CUSIP Identification		Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
14317X	AC 0	Caryle US CLO Ltd CLO Ser 2020-1A CI A2.....		07/16/2020.....	Citigroup.....		6,750,000	6,750,000		1FE.....
14913R	2D 8	Caterpillar Finl Svcs Corp Sr Nt 0.650.....		07/27/2020.....	Various.....		2,611,206	2,600,000	986	1FE.....
14913R	2F 3	Caterpillar Finl Svcs Corp Sr MTN 0.45.....		09/09/2020.....	Citigroup.....		14,989,800	15,000,000		1FE.....
15033T	AB 1	Cedar Funding Ltd CLO Ser 2020-12A CI A.....		09/21/2020.....	JP Morgan Securities LLC.....		12,144,072	12,144,072		1Z.....
15033T	AC 9	Cedar Funding Ltd CLO Ser 2020-12A CI B.....		09/21/2020.....	JP Morgan Securities LLC.....		5,350,000	5,350,000		1Z.....
159864	AE 7	Charles River Laboratories Sr Nt 4.250.....		07/06/2020.....	Goldman Sachs & Company.....		130,969	130,000	1,028	3FE.....
161175	BB 9	Charter Comm Opt 1st Lien Sr Sec Nt 4.....		07/31/2020.....	Barclays Capital Inc.....		2,878,138	2,700,000	2,412	2FE.....
22003B	AL 0	Corporate Office Prop LP Sr Nt 2.250%.....		09/11/2020.....	Various.....		13,121,250	13,110,000		2FE.....
22534D	AA 8	Credit Accept Auto Loan Tr LBASS Ser 201.....		08/25/2020.....	Credit Suisse Securities LLC.....		936,730	922,000	1,091	1FE.....
22535A	AA 3	Credit Acceptance Auto Loan Tr LBASS Ser.....		08/19/2020.....	BNP Paribas Securities Corp.....		2,812,777	2,735,000	1,518	1FE.....
22535M	AA 7	Credit Acceptance Auto Loan Tr LBASS Ser.....		07/15/2020.....	Wells Fargo Securities LLC.....		1,499,664	1,500,000		1FE.....
22535M	AC 3	Credit Acceptance Auto Loan Tr LBASS Ser.....		07/15/2020.....	Wells Fargo Securities LLC.....		935,819	936,000		1FE.....
22535M	AE 9	Credit Acceptance Auto Loan Tr LBASS Ser.....		07/15/2020.....	Wells Fargo Securities LLC.....		340,928	341,000		1FE.....
233063	AC 0	Deutsche Bank Comm Mtg Trust CMBS Ser 20.....		08/20/2020.....	Deutsche Bank Capital.....		309,995	310,000	186	1FE.....
233331	BA 4	DTE Energy Co Sr Nt 3.700% 08/01/23.....		09/25/2020.....	KeyCorp.....		1,602,353	1,480,000	8,804	2FE.....
256746	AF 5	Dollar Tree Inc Sr Nt 3.700% 05/15/23.....		08/24/2020.....	Morgan Stanley & Co LLC.....		1,333,608	1,240,000	12,872	2FE.....
25746U	DC 0	Dominion Resources Inc Sr Nt 2.450% 01.....		08/04/2020.....	Deutsche Bank Capital.....		3,343,520	3,200,000	4,573	2FE.....
26245X	AA 5	Dryden Sr Ln Fd CLO Ser 2020-86A CI A.....		08/19/2020.....	Goldman Sachs & Company.....		22,750,000	22,750,000		1FE.....
26245X	AC 1	Dryden Sr Ln Fd CLO Ser 2020-86A CI B.....		08/19/2020.....	Goldman Sachs & Company.....		7,000,000	7,000,000		1FE.....
26441C	AL 9	Duke Energy Corp Sr Nt 3.950% 10/15/23.....		08/03/2020.....	Barclays Capital Inc.....		2,855,834	2,600,000	30,130	2FE.....
29364G	AH 6	Entergy Corp Sr Nt 4.000% 07/15/22.....		07/27/2020.....	Goldman Sachs & Company.....		5,210,268	4,900,000	7,622	2FE.....
33829T	AA 4	Five Corners Funding Trust Sr Nt 4.419.....		09/22/2020.....	Wells Fargo Securities LLC.....		5,276,612	4,726,000	55,513	1FE.....
359694	AB 2	Fuller H B Co Sr Nt 4.000% 02/15/27.....		09/10/2020.....	Barclays Capital Inc.....		653,345	654,000	1,787	4FE.....
370334	CA 0	General Mills Inc Sr Nt 2.600% 10/12/2.....		08/03/2020.....	Us Bancorp Investments Inc.....		313,476	300,000	2,448	2FE.....
38136N	AB 2	GoldenTree Ln Mgt CLO Ser 2020-8A CI A.....		07/24/2020.....	Wells Fargo Securities LLC.....		18,100,000	18,100,000		1FE.....
38136N	AC 0	GoldenTree Ln Mgt CLO Ser 2020-8A CI B1.....		07/24/2020.....	Wells Fargo Securities LLC.....		8,250,000	8,250,000		1FE.....
383909	AG 3	WR Grace & CO Sr Nt 4.875% 06/15/27.....		09/02/2020.....	Goldman Sachs & Company.....		1,950,464	1,864,515	12,555	3FE.....
465685	AM 7	ITC Holdings Corp Sr Nt 2.700% 11/15/2.....		08/03/2020.....	Mizuho Securities USA Inc.....		1,255,896	1,200,000	7,200	2FE.....
49271V	AG 5	Keurig Dr Pepper Inc Sr Nt 4.057% 05/2.....		07/23/2020.....	MUFG Securities Inc.....		6,840,813	6,250,000	43,669	2FE.....
55396#	AA 0	Mankato Energy Center LLC Sr Sec Nt 2.....		07/21/2020.....	CIBC World Markets Corp.....		15,000,000	15,000,000		2PL.....
55955E	AA 6	Magnetite CLO Ltd CLO 2020-27A A1 1.82.....		07/24/2020.....	Morgan Stanley & Co LLC.....		25,200,000	25,200,000		1FE.....
55955E	AE 8	Magnetite CLO Ltd CLO Ser 2020-27A CI B.....		07/24/2020.....	Morgan Stanley & Co LLC.....		4,550,000	4,550,000		1FE.....
55955L	AA 0	Magnetite CLO Ltd CLO Ser 2020-28A CI A.....		09/10/2020.....	Barclays Capital Inc.....		10,850,000	10,850,000		1Z.....
55955L	AC 6	Magnetite CLO Ltd CLO Ser 2020-28A CI B.....		09/10/2020.....	Barclays Capital Inc.....		3,350,000	3,350,000		1Z.....
58013M	FE 9	McDonalds Corp Sr Nt 3.350% 04/01/23.....		08/07/2020.....	RBC Capital Markets LLC.....		590,629	550,000	6,653	2FE.....
58769E	AB 4	Mercedes-Benz Auto Lease Trust LBASS Ser.....		09/15/2020.....	Mizuho Securties USA Inc.....		3,099,718	3,100,000		1FE.....
60700K	AB 8	MMAF Equipment Finance LLC ABS Ser 2020.....		09/10/2020.....	JP Morgan Securities LLC.....		799,916	800,000		1FE.....
609207	AS 4	Mondelez International Sr Nt 2.125% 04.....		09/21/2020.....	Various.....		2,697,082	2,590,000	21,209	2FE.....
615394	AM 5	MOOG INC Sr Nt 4.250% 12/15/27.....		07/15/2020.....	Stifel Nicolaus & Co Inc.....		3,516,450	3,570,000	13,487	3FE.....
62927@	AG 3	NHL US Funding LP Sr Nt Ser 7 3.290% 0.....		08/13/2020.....	Citigroup.....		6,000,000	6,000,000		1PL.....
62942Q	CR 2	NRZ Advance Receivables Trust LBASS Ser.....		08/18/2020.....	Barclays Capital Inc.....		13,289,980	13,290,000		1FE.....
62942Q	CS 0	NRZ Advance Receivables Trust LBASS Ser.....		08/18/2020.....	Barclays Capital Inc.....		599,999	600,000		1FE.....
62942Q	CT 8	NRZ Advance Receivables Trust LBASS Ser.....		08/18/2020.....	Barclays Capital Inc.....		550,000	550,000		1FE.....
62942Q	CW 1	NRZ Advance Receivables Trust LBASS Ser.....		09/10/2020.....	Barclays Capital Inc.....		1,999,997	2,000,000		1FE.....
62942Q	CX 9	NRZ Advance Receivables Trust NRART 2020.....		09/10/2020.....	Barclays Capital Inc.....		199,999	200,000		1FE.....
64133R	AA 4	Neuberger Berman CLO Ltd CLO Ser 2020-38.....		09/10/2020.....	Barclays Capital Inc.....		12,350,000	12,350,000		1Z.....

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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
QE04.2	64133R AC 0	Neuberger Berman CLO Ltd CLO Ser 2020-38.....		09/10/2020.....	Barclays Capital Inc.....		6,300,000	6,300,000		1Z.....
	666807 BQ 4	Northrop Grumman Corp Sr Nt 2.550% 10/.....		07/29/2020.....	Citigroup.....		1,358,812	1,300,000	9,761	2FE.....
	67575N BW 2	Ocwen Master Adv Rec Tr LBASS Ser 2020-T.....		08/12/2020.....	Barclays Capital Inc.....		19,169,965	19,170,000		1FE.....
	67575N BX 0	Ocwen Master Adv Rec Tr LBASS Ser 2020-T.....		08/12/2020.....	Barclays Capital Inc.....		460,000	460,000		1FE.....
	67575N BY 8	Ocwen Master Adv Rec Tr LBASS Ser 2020-T.....		08/12/2020.....	Barclays Capital Inc.....		349,000	349,000		1FE.....
	68233J AR 5	Oncor Electric Delivery 1st Lien 4.100.....		09/17/2020.....	Toronto Dominion.....		562,152	534,000	6,690	1FE.....
	68389X BL 8	Oracle Corp Sr Nt 2.400% 09/15/23.....		07/31/2020.....	BNP Paribas Securities Corp.....		2,328,128	2,200,000	20,387	1FE.....
	684065 C# 0	Orange & Rockland Utils Inc Sr Nt 2.02.....		09/30/2020.....	KeyCorp.....		10,000,000	10,000,000		2Z.....
	68902V AK 3	Otis Worldwide Corp Sr Nt 2.565% 02/15.....		09/08/2020.....	Tax Free Exchange.....		30,999,871	31,000,000	50,801	2FE.....
	68902V AM 9	Otis Worldwide Corp Sr Nt 3.362% 02/15.....		09/08/2020.....	Tax Free Exchange.....		9,998,200	10,000,000	21,479	2FE.....
	69352P AE 3	PPL Capital Funding Inc Sr Nt 3.500% 1.....		07/31/2020.....	Fifth Third Securities Inc.....		1,113,893	1,050,000	6,431	2FE.....
	70163# AA 0	Parliament Funding (Owl Rock) Nt 3.052.....		08/07/2020.....	Direct.....		1,250,000	1,250,000		2PL.....
	717081 DS 9	Pfizer Inc Sr Nt 5.800% 08/12/23.....		07/20/2020.....	Barclays Capital Inc.....		1,852,800	1,600,000	41,244	1FE.....
	74346G A* 3	Prologis Yen Finance LLC Sr Nt Ser A 0.....		09/15/2020.....	MUFG Securities Inc.....		40,781,487	40,781,487		1Z.....
	75513E AT 8	Raytheon Tech Corp Sr Nt 2.500% 12/15/.....		08/05/2020.....	Us Bancorp Investments Inc.....		1,146,453	1,100,000	3,972	2FE.....
	75513E BC 4	Raytheon Tech Corp Sr Nt 3.700% 12/15/.....		08/05/2020.....	Us Bancorp Investments Inc.....		767,620	700,000	3,741	2FE.....
	760759 AM 2	Republic Services Inc Sr Nt 4.750% 05/.....		08/06/2020.....	Morgan Stanley & Co LLC.....		2,989,548	2,700,000	30,281	2FE.....
	77678# AA 3	Rosales Solar Holding LLC Sr Sec Nt PIK.....		07/31/2020.....	Interest Capitalization.....		311,224	311,224		2PL.....
	78147# AB 2	Rumpke Consolidated Cos Inc Ser Sec Nt.....		09/24/2020.....	Wells Fargo Securities LLC.....		3,000,000	3,000,000		2Z.....
	80285R AB 4	Santander Drive Auto Rec Trust LBASS Ser.....		07/14/2020.....	Wells Fargo Securities LLC.....		2,499,981	2,500,000		1FE.....
	81728U AA 2	Sensata Technologies BV Sr Nt 4.375% 0.....		07/06/2020.....	Goldman Sachs & Company.....		131,300	130,000	2,259	3FE.....
	827048 AW 9	Silgan Holdings Inc Sr Nt 4.125% 02/01.....		07/28/2020.....	Tax Free Exchange.....		10,371,189	10,360,000	138,889	3.....
	8426EP AA 6	Southern CO Gas Capital Sr Nt 2.450% 1.....		08/05/2020.....	Various.....		3,372,496	3,200,000	27,277	2FE.....
	857477 BH 5	State Street Corp Sr Nt Fix to Float 2.....		07/28/2020.....	Bank of America BISD Dealer.....		5,453,282	5,250,000	49,022	1FE.....
	863173 AC 4	Stratus CLO Ltd CLO Ser 2020-2A CI A 1.....		08/10/2020.....	Barclays Capital Inc.....		4,100,000	4,100,000		1FE.....
	863173 AE 0	Stratus CLO Ltd CLO Ser 2020-2A CI B1.....		08/10/2020.....	Barclays Capital Inc.....		3,200,000	3,200,000		1FE.....
	87264A BH 7	T-Mobile USA Inc 1st Lien Nt 2.050% 02.....		09/22/2020.....	Barclays Capital Inc.....		6,159,540	6,000,000	34,850	2FE.....
	87264A BM 6	T-Mobile USA Inc Sr Nt 3.300% 02/15/51.....		09/22/2020.....	Various.....		22,484,832	22,500,000		2FE.....
	88167H AB 2	Tesla Auto Lease Trust LBASS Ser 2020-A.....		07/30/2020.....	Deutsche Bank Capital.....		819,943	820,000		1FE.....
	88167H AC 0	Tesla Auto Lease Trust LBASS Ser 2020-A.....		07/30/2020.....	Deutsche Bank Capital.....		892,823	893,000		1FE.....
	89175V AA 1	Towd Point Mortgage Tr RMBS Ser 2018-2 C.....		07/29/2020.....	Goldman Sachs & Company.....		4,734,723	4,432,904	12,006	1FM.....
	89178B AA 2	Towd Point Mortgage Tr RMBS Ser 2019-4 C.....		09/10/2020.....	Barclays Capital Inc.....		464,151	436,591	457	1FM.....
	891906 AB 5	Global Payments Inc Sr Nt 3.750% 06/01.....		07/31/2020.....	Barclays Capital Inc.....		484,880	450,000	2,953	2FE.....
	89236T FN 0	Toyota Motor Credit Corp Sr Nt 3.450%.....		07/29/2020.....	Various.....		926,509	850,000	10,671	1FE.....
	89236T GW 9	Toyota Motor Credit Corp Sr Nt 2.900%.....		07/29/2020.....	Citigroup.....		477,878	450,000	4,350	1FE.....
	89236T HD 0	Toyota Motor Credit Corp MT Nt 0.450%.....		07/20/2020.....	Citigroup.....		3,897,582	3,900,000		1FE.....
	89236T HF 5	Toyota Motor Credit Corp Sr Nt 0.500%.....		08/11/2020.....	JP Morgan Securities LLC.....		5,495,765	5,500,000		1FE.....
	893830 BQ 1	Transocean Inc Sr Nt 11.500% 01/30/27.....		09/11/2020.....	Taxable Exchange.....		1,236,936	843,000		5FE.....
	911365 BL 7	United Rentals Inc Sr Nt 5.250% 01/15/.....		07/15/2020.....	Citigroup.....		839,860	784,000	229	3FE.....
	91533B AF 7	Upjohn Inc Sr Nt 4.000% 06/22/50.....		09/11/2020.....	JP Morgan Securities LLC.....		18,311,100	16,750,000	154,472	2FE.....
	92837K AA 9	Visio RMBS Ser 2020-1 CI A1 1.545% 08/.....		07/24/2020.....	Nomura Securities Intl LLC.....		9,231,862	9,232,000	11,490	1FE.....
	92840V AB 8	Vistra Operations Co LLC Sr Nt 5.625%.....		07/09/2020.....	Goldman Sachs & Company.....		1,917,825	1,820,000	42,088	3FE.....
	92840V AF 9	Vistra Operations Co LLC Sr Nt 5.000%.....		09/17/2020.....	RBC Capital Markets LLC.....		110,534	105,000	744	3FE.....
	92939U AC 0	WEC Energy Group Inc Sr Nt 0.550% 09/1.....		09/14/2020.....	JP Morgan Securities LLC.....		24,891,036	24,900,000		2FE.....
	95002X BA 2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C5.....		08/19/2020.....	Wells Fargo Securities LLC.....		1,278,965	1,279,000	802	1FE.....
	96042P AB 8	Westlake Auto Receivables Tr LBASS Ser 2.....		07/22/2020.....	MUFG Securities Inc.....		654,190	652,000	152	1FE.....

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
98389B	AZ	3		09/22/2020.....	Citigroup.....		1,498,590	1,500,000		2FE.....
988498	AN	1		09/09/2020.....	Goldman Sachs & Company.....		5,000,000	5,000,000		4FE.....
98978V	AB	9		09/22/2020.....	Bank of America BISD Dealer.....		969,642	916,000	4,330	2FE.....
67077M	AJ	7	A.....	08/26/2020.....	Barclays Capital Inc.....		314,097	300,000	3,859	2FE.....
67077M	AK	4	A.....	07/23/2020.....	Toronto Dominion.....		267,518	250,000	1,361	2FE.....
046353	AR	9	D.....	08/05/2020.....	Fifth Third Securities Inc.....		1,633,440	1,500,000	24,792	2FE.....
05581K	AC	5	D.....	09/11/2020.....	Various.....		5,322,990	4,650,000	32,606	2FE.....
21685W	DF	1	D.....	07/17/2020.....	Barclays Capital Inc.....		531,740	500,000	3,950	2FE.....
225401	AB	4	D.....	09/11/2020.....	Various.....		14,612,582	14,100,000	74,071	2FE.....
377373	AL	9	D.....	09/29/2020.....	Various.....		5,431,590	5,431,000		1FE.....
714264	AD	0	D.....	07/31/2020.....	BNP Paribas Securities Corp.....		1,899,414	1,800,000	4,227	2FE.....
78081B	AA	1	D.....	09/25/2020.....	Various.....		2,721,355	2,728,000	1,406	2FE.....
82481L	AC	3	D.....	07/23/2020.....	Wells Fargo Securities LLC.....		4,150,827	3,900,000	37,662	2FE.....
902613	AB	4	D.....	07/28/2020.....	Various.....		4,002,627	4,000,000		1FE.....
PPE40T	VM	0	B.....	09/18/2020.....	Direct.....		25,578,114	25,578,114		2Z.....
3899999. Total - Bonds - Industrial and Miscellaneous.....							799,291,730	783,043,304	2,864,314	XXX.....
Bonds - Unaffiliated Bank Loans										
000000	00	0		08/14/2020.....	Direct.....		225,508	228,074		4Z.....
000000	00	0		07/02/2020.....	Direct.....		4,452,171	4,543,031		4Z.....
000000	00	0		08/28/2020.....	Direct.....		4,875,000	5,000,000		4Z.....
000000	00	0		07/06/2020.....	Tax Free Exchange.....		3,848	3,886		4FE.....
28414B	AF	3		09/04/2020.....	Various.....		6,531,250	6,500,000		3Z.....
83549#	AA	8		08/07/2020.....	Direct.....		3,884,146	3,963,415		4Z.....
8299999. Total - Bonds - Unaffiliated Bank Loans.....							19,971,923	20,238,406	0	XXX.....
8399997. Total - Bonds - Part 3.....							914,258,393	894,775,510	2,928,139	XXX.....
8399999. Total - Bonds.....							914,258,393	894,775,510	2,928,139	XXX.....
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred										
23281#	12	4		08/13/2020.....	Direct.....	1,686,480	168,648			2PL.....
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....							168,648	XXX	0	XXX.....
8999997. Total - Preferred Stocks - Part 3.....							168,648	XXX	0	XXX.....
8999999. Total - Preferred Stocks.....							168,648	XXX	0	XXX.....
9899999. Total - Preferred and Common Stocks.....							168,648	XXX	0	XXX.....
9999999. Total - Bonds, Preferred and Common Stocks.....							914,427,041	XXX	2,928,139	XXX.....

QE04.3

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
Bonds - U.S. Government																						
36209M	YH	1	..	07/01/2020.	Paydown.....		26,115	26,115	25,895	25,940		175		175		26,115			0	990	05/15/2028.	1.....
911760	LQ	7		09/01/2020.	Paydown.....		9,436	9,436	9,702	9,448		(12)		(12)		9,436			0	429	06/15/2028.	1.....
0599999. Total - Bonds - U.S. Government.....							35,551	35,551	35,597	35,388	0	163	0	163	0	35,551	0	0	0	1,419	XXX	XXX
Bonds - U.S. States, Territories and Possessions																						
57582R	YN	0	..	09/01/2020.	Call 100.0000.....		120,000	120,000	120,000	120,000				0		120,000			0	3,098	09/01/2039.	1FE.....
1799999. Total - Bonds - U.S. States, Territories & Possessions.....							120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	3,098	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
3128MJ	ZZ	2	..	09/01/2020.	Paydown.....		6,109,731	6,109,731	6,192,785	6,191,889		(82,158)		(82,158)		6,109,731			0	122,839	12/15/2047.	1.....
3128MJ	3A	6	..	09/01/2020.	Paydown.....		2,767,565	2,767,565	2,850,592	2,847,928		(80,363)		(80,363)		2,767,565			0	64,333	12/15/2047.	1.....
3128S4	BP	1	..	09/01/2020.	Paydown.....		382	382	381	379		3		3		382			0	11	03/15/2036.	1.....
312905	KJ	0	..	09/01/2020.	Paydown.....		334	334	341	335		(1)		(1)		334			0	16	03/15/2021.	1.....
312913	ZE	9	..	09/01/2020.	Paydown.....		4,088	4,088	4,194	4,112		(24)		(24)		4,088			0	188	12/15/2022.	1.....
312915	UF	6	..	09/01/2020.	Paydown.....		1,141	1,141	1,173	1,149		(8)		(8)		1,141			0	54	05/15/2023.	1.....
3132DV	4J	1	..	09/01/2020.	Paydown.....		13,011,364	13,011,364	13,433,511		(422,147)		(422,147)		13,011,364			0	261,643	11/25/2049.	1.....	
3133T2	YE	4	..	09/01/2020.	Paydown.....		3,309	3,309	3,378	3,324		(15)		(15)		3,309			0	142	05/15/2023.	1.....
3133T6	M4	0	..	09/01/2020.	Paydown.....		2,540	2,540	2,619	2,567		(27)		(27)		2,540			0	110	04/15/2026.	1.....
3133TE	LG	7	..	09/01/2020.	Paydown.....		4,178	4,178	4,285	4,236		(58)		(58)		4,178			0	167	06/15/2028.	1.....
31358E	RK	0	..	07/01/2020.	Paydown.....		7	7	7	7				0	7			0		07/25/2020.	1.....	
31358H	GT	6	..	09/01/2020.	Paydown.....		682	682	655	675		6		6		682			0	36	07/25/2021.	1.....
31358J	HU	8	..	09/01/2020.	Paydown.....		338	338	348	339		(1)		(1)		338			0	17	09/25/2021.	1.....
31358N	4F	6	..	09/01/2020.	Paydown.....		1,920	1,920	1,928	1,915		4		4		1,920			0	96	07/25/2022.	1.....
31371H	FZ	6	..	09/01/2020.	Paydown.....		4,606	4,606	4,582	4,583		23		23		4,606			0	200	01/25/2029.	1.....
31381M	V2	8	..	09/01/2020.	Paydown.....		12,935	12,935	14,673	13,938		(1,003)		(1,003)		12,935			0	521	05/25/2028.	1.....
31381M	VG	7	..	09/01/2020.	Paydown.....		5,255	5,255	6,419	5,958		(703)		(703)		5,255			0	227	05/25/2028.	1.....
31381N	FH	1	..	09/01/2020.	Paydown.....		5,339	5,339	5,713	5,522		(183)		(183)		5,339			0	175	11/25/2025.	1.....
31381N	X9	9	..	09/01/2020.	Paydown.....		14,066	14,066	16,591	15,585		(1,520)		(1,520)		14,066			0	595	10/25/2028.	1.....

SCHEDULE D - PART 4

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

QE05.1

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
31381R	QF	4	FNMA Pool #468554 6.935% 07/25/29...	..	09/01/2020.	Paydown.....	.....	.....10,921	10,921	13,375	12,458	.....	.....(1,537)	.....	.....(1,537)	.....	.....10,921	.....	.....	.....0	510	07/25/2029.	1.....
31381R	QU	1	FNMA Pool #468567 6.935% 07/25/29....	..	09/01/2020.	Paydown.....	.....	.....10,921	10,921	13,375	12,458	.....	.....(1,537)	.....	.....(1,537)	.....	.....10,921	.....	.....	.....0	510	07/25/2029.	1.....
31381R	VU	5	FNMA Pool #468727 7.040% 07/25/26....	..	09/01/2020.	Paydown.....	.....	.....6,766	6,766	8,382	7,587	.....	.....(820)	.....	.....(820)	.....	.....6,766	.....	.....	.....0	318	07/25/2026.	1.....
3138L7	PE	0	FNMA Pool #AM6720 4.150% 10/25/44....	..	09/01/2020.	Paydown.....	.....	.....85,674	85,674	92,153	91,184	.....	.....(5,510)	.....	.....(5,510)	.....	.....85,674	.....	.....	.....0	2,371	10/25/2044.	1.....
3138WH	F6	4	FNMA Pool #AS7388 3.500% 06/25/46....	..	09/01/2020.	Paydown.....	.....	.....11,799,178	11,799,178	11,977,943	11,970,840	.....	.....(171,662)	.....	.....(171,662)	.....	.....11,799,178	.....	.....	.....0	273,670	06/25/2046.	1.....
3138WJ	RD	2	FNMA Pool #AS8583 3.500% 01/25/47....	..	09/01/2020.	Paydown.....	.....	.....6,303,894	6,303,894	6,406,825	6,402,221	.....	.....(98,327)	.....	.....(98,327)	.....	.....6,303,894	.....	.....	.....0	147,432	01/25/2047.	1.....
31393C	CQ	4	FNMA REMIC Ser 2003-34 CI ME 5.500% 05	..	09/01/2020.	Paydown.....	.....	.....78,455	78,455	82,035	79,778	.....	.....(1,322)	.....	.....(1,322)	.....	.....78,455	.....	.....	.....0	2,991	05/25/2033.	1.....
31393D	TX	9	FNMA REMIC Ser 2003-W10 CI 1A4 4.505%	..	09/01/2020.	Paydown.....	.....	.....6,749	6,749	6,748	6,729	.....	.....20	.....	.....20	.....	.....6,749	.....	.....	.....0	212	06/25/2043.	1.....
31393E	LF	4	FNMA REMIC Ser 2003-W12 CI 1A8 4.550%	..	09/01/2020.	Paydown.....	.....	.....18,484	18,484	18,114	18,284	.....	.....200	.....	.....200	.....	.....18,484	.....	.....	.....0	555	06/25/2043.	1.....
31394D	VB	3	FNMA REMIC Ser 2005-43 CI GC 5.500% 05	..	09/01/2020.	Paydown.....	.....	.....242,307	242,307	255,028	246,693	.....	.....(4,386)	.....	.....(4,386)	.....	.....242,307	.....	.....	.....0	8,804	05/25/2035.	1.....
31394E	LC	0	FNMA REMIC Ser 2005-61 CI LH 5.500% 07	..	09/01/2020.	Paydown.....	.....	.....213,441	213,441	224,113	217,588	.....	.....(4,148)	.....	.....(4,148)	.....	.....213,441	.....	.....	.....0	7,897	07/25/2035.	1.....
31394H	ZZ	7	FHLMC REMIC Ser 2672 CI XB 5.500% 09/1	..	09/01/2020.	Paydown.....	.....	.....4,711	4,711	4,841	4,745	.....	.....(34)	.....	.....(34)	.....	.....4,711	.....	.....	.....0	174	09/15/2023.	1.....
31395K	ZZ	2	FHLMC REMIC Ser 2926 CI EW 5.000% 01/1	..	09/01/2020.	Paydown.....	.....	.....14,940	14,940	14,747	14,874	.....	.....67	.....	.....67	.....	.....14,940	.....	.....	.....0	495	01/15/2025.	1.....
31395M	TR	0	FHLMC REMIC Ser 2922 CI QG 5.000% 02/1	..	09/01/2020.	Paydown.....	.....	.....250,316	250,316	260,329	253,076	.....	.....(2,760)	.....	.....(2,760)	.....	.....250,316	.....	.....	.....0	8,526	02/15/2035.	1.....
31396F	G3	1	FHLMC REMIC Ser 3068 CI Z 5.500% 11/15	..	09/01/2020.	Paydown.....	.....	.....149,864	149,864	155,222	152,861	.....	.....(2,997)	.....	.....(2,997)	.....	.....149,864	.....	.....	.....0	5,563	11/15/2035.	1.....
31396V	RY	6	FNMA REMIC Ser 2007-36 CI PH 5.500% 04	..	09/01/2020.	Paydown.....	.....	.....64,754	64,754	67,830	65,942	.....	.....(1,188)	.....	.....(1,188)	.....	.....64,754	.....	.....	.....0	2,168	04/25/2037.	1.....
31396X	UC	6	FNMA REMIC Ser 2007-88 CI AE 6.000% 09	..	09/01/2020.	Paydown.....	.....	.....21,911	21,911	22,517	22,063	.....	.....(152)	.....	.....(152)	.....	.....21,911	.....	.....	.....0	897	09/25/2037.	1.....
31405E	6P	5	FNMA Pool #787578 6.000% 07/25/35....	..	09/01/2020.	Paydown.....	.....	.....1,880	1,880	1,922	1,916	.....	.....(36)	.....	.....(36)	.....	.....1,880	.....	.....	.....0	75	07/25/2035.	1.....
31409K	Y3	5	FNMA Pool #873830 5.940% 07/25/24....	..	09/01/2020.	Paydown.....	.....	.....2,360	2,360	2,694	2,503	.....	.....(143)	.....	.....(143)	.....	.....2,360	.....	.....	.....0	93	07/25/2024.	1.....
3140GP	JZ	2	FNMA Pool #BH1179 4.000% 06/25/47....	..	09/01/2020.	Paydown.....	.....	.....1,571,080	1,571,080	1,656,385	1,654,546	.....	.....(83,466)	.....	.....(83,466)	.....	.....1,571,080	.....	.....	.....0	41,726	06/25/2047.	1.....
3140Q8	3K	9	FNMA Pool #CA1701 4.000% 05/25/48....	..	09/01/2020.	Paydown.....	.....	.....2,725,539	2,725,539	2,780,902	2,779,315	.....	.....(53,776)	.....	.....(53,776)	.....	.....2,725,539	.....	.....	.....0	72,875	05/25/2048.	1.....
3140Q9	N2	5	FNMA Pool #CA2208 4.500% 08/25/48....	..	09/01/2020.	Paydown.....	.....	.....1,386,576	1,386,576	1,441,606	1,441,246	.....	.....(54,670)	.....	.....(54,670)	.....	.....1,386,576	.....	.....	.....0	41,498	08/25/2048.	1.....
3140X3	AX	6	FNMA Pool #FM0021 4.000% 03/25/49....	..	09/01/2020.	Paydown.....	.....	.....4,381,283	4,381,283	4,557,903	4,557,880	.....	.....(176,597)	.....	.....(176,597)	.....	.....4,381,283	.....	.....	.....0	114,845	03/25/2049.	1.....
31418C	GD	0	FNMA Pool #MA2895 3.000% 02/25/47....	..	09/01/2020.	Paydown.....	.....	.....1,781,608	1,781,608	1,795,527	1,794,824	.....	.....(13,216)	.....	.....(13,216)	.....	.....1,781,608	.....	.....	.....0	35,928	02/25/2047.	1.....
31418C	P5	7	FNMA Pool #MA3143 3.000% 09/25/47....	..	09/01/2020.	Paydown.....	.....	.....553,059	553,059	557,380	557,152	.....	.....(4,093)	.....	.....(4,093)	.....	.....553,059	.....	.....	.....0	11,040	09/25/2047.	1.....
31418C	RD	8	FNMA Pool #MA3183 4.000% 11/25/47....	..	09/01/2020.	Paydown.....	.....	.....2,244,533	2,244,533	2,281,708	2,280,649	.....	.....(36,116)	.....	.....(36,116)	.....	.....2,244,533	.....	.....	.....0	59,346	11/25/2047.	1.....
31418C	S4	7	FNMA Pool #MA3238 3.500% 12/01/47....	..	09/01/2020.	Paydown.....	.....	.....10,903,328	10,903,328	11,191,670	11,182,553	.....	.....(279,225)	.....	.....(279,225)	.....	.....10,903,328	.....	.....	.....0	254,081	12/01/2047.	1.....
31418C	S5	4	FNMA Pool #MA3239 4.000% 01/25/48....	..	09/01/2020.	Paydown.....	.....	.....2,142,462	2,142,462	2,207,070	2,205,083	.....	.....(62,622)	.....	.....(62,622)	.....	.....2,142,462	.....	.....	.....0	56,965	01/25/2048.	1.....
31418C	XN	9	FNMA Pool #MA3384 4.000% 06/25/48....	..	09/01/2020.	Paydown.....	.....	.....2,766,608	2,766,608	2,803,568	2,802,830	.....	.....(36,222)	.....	.....(36,222)	.....	.....2,766,608	.....	.....	.....0	72,753	06/25/2048.	1.....
31418D	SJ	2	FNMA Pool #MA4120 2.500% 09/25/50....	..	09/01/2020.	Paydown.....	.....	.....136,890	136,890	144,119	.....	.....	.....(7,229)	.....	.....(7,229)	.....	.....136,890	.....	.....	.....0	285	09/25/2050.	1.....
677555	XD	1	Ohio St Econ Development Rev Txbl Ohio E	..	09/01/2020.	Call 100.0000.....	.....	.....180,000	180,000	180,000	180,000	.....	.....	.....	.....0	.....	.....180,000	.....	.....	.....0	7,479	12/01/2021.	1FE.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
												11	12	13	14	15								
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.							72,010,272	72,010,272	73,770,206	60,124,319	0	...(1,691,679)	0	(1,691,679)	0	72,010,272	0	0	0	..1,683,452	XXX	XXX	
Bonds - Industrial and Miscellaneous																								
000759	CR	9	American Business Fin Svcs Inc RMBS Ser ..	09/01/2020.	Paydown.....			15,821	15,821	15,818	15,806				0		15,806		15	15	396	07/15/2033.	4FM.....	
000759	CV	0	American Business Fin Svcs Inc RMBS Ser ..	09/01/2020.	Paydown.....			20,456	27,459	23,810	23,810				0		23,810		(3,354)	(3,354)	176	09/15/2033.	4FM.....	
00175M	BF	6	American Money Mgmt Corp CLO Ser 2014-15 ..	07/15/2020.	Paydown.....			2,192	2,192	2,192	2,192				0		2,192			0	49	01/15/2032.	1FE.....	
00184@	AA	4	Amazon.com Inc. Euclid BTS Lease Backed ..	09/30/2020.	Redemption 100.0000.....			50,236	50,236	50,236	50,236				0		50,236			0	1,372	06/30/2039.	1.....	
00225#	AA	3	Amazon.com Inc Grand Rapids Secured Nt S ..	09/30/2020.	Redemption 100.0000.....			49,777	49,777	49,777	49,777				0		49,777			0	1,359	09/30/2039.	1.....	
00253C	HB	6	Aames Mtg Tr RMBS Ser 2001-3 CI M1 6.9 ..	09/01/2020.	Paydown.....			22,205	22,205	22,140	22,127		(1)		(1)		22,126		79	79	988	11/25/2031.	4FM.....	
00253C	HH	3	Aames Mtg Tr RMBS Ser 2001-3 CI M1 6.5 ..	09/01/2020.	Paydown.....			13,090	13,090	13,085	13,145		(54)		(54)		13,090			0	562	04/25/2031.	1FM.....	
00253C	HS	9	Aames Mtg Tr RMBS Ser 2002-1 CI M1 4.9 ..	09/01/2020.	Paydown.....				1,200	413	413				0		413		(413)	(413)	45	06/25/2032.	1FM.....	
00802#	AA	4	Aerostar Airport Sr Nt 5.750% 03/22/35... ..	09/22/2020.	Various.....			65,710	65,710	65,710	65,710				0		65,710			0	3,778	03/22/2035.	3FE.....	
02149H	AW	0	Countrywide Alternative Ln Tr RMBS Ser 2 ..	09/01/2020.	Paydown.....			69,273	73,878	57,108	62,793			5,685	(5,685)		57,108		12,165	12,165	2,994	03/25/2037.	1FM.....	
02376T	AC	2	American Airlines Inc LBASS EETC Ser 201 ..	07/15/2020.	Redemption 100.0000.....			713,898	713,898	731,745	716,271		(2,374)		(2,374)		713,898			0	39,966	07/15/2020.	3FE.....	
02377L	AA	2	American Airlines Inc Secured Ser AA 3.....	08/15/2020.	Redemption 100.0000.....			96,859	96,859	96,859	96,859				0		96,859			0	3,051	08/15/2033.	2FE.....	
02378M	AA	9	American Airlines Inc Secured Ser A 3.....	08/15/2020.	Redemption 100.0000.....			238,273	238,273	238,752	238,733		(460)		(460)		238,273			0	8,340	08/15/2033.	2FE.....	
02379D	AA	8	American Airlines Inc Secured Ser B 3.....	08/15/2020.	Redemption 100.0000.....			570,256	570,256	576,257	438,095		(5,914)		(5,914)		570,256			0	21,955	08/15/2029.	4FE.....	
02660T	ER	0	American Home Mtg Inv Tr RMBS Ser 2005-2 ..	09/01/2020.	Paydown.....			10,823	10,823	10,711	10,781		42		42		10,823			0	269	09/25/2035.	1FM.....	
02665W	BT	7	American Honda Fin Sr Nt 1.950% 07/20/ ..	07/20/2020.	Maturity.....			2,000,000	2,000,000	1,997,980	1,999,620		380		380		2,000,000			0	39,000	07/20/2020.	1FE.....	
03334@	AA	7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3. ..	09/15/2020.	Redemption 100.0000.....			32,123	32,123	32,123	32,123				0		32,123			0	1,358	02/15/2025.	1.....	
03464R	AA	1	Angel Oak Mortgage Trust RMBS Series 202 ..	09/01/2020.	Paydown.....			206,269	206,269	208,912			(2,643)		(2,643)		206,269			0	829	12/25/2059.	1FE.....	
04541G	AS	1	Asset Backed Securities Corp RMBS Ser 20 ..	09/01/2020.	Paydown.....			13,410	13,410	13,934	13,521		(111)		(111)		13,410			0	629	03/21/2029.	1FM.....	
04774#	AA	0	Atlanta Falcons Stadium Co LLC Sr Nt Ser ..	09/01/2020.	Redemption 100.0000.....			119,716	119,716	119,716	119,716				0		119,716			0	4,298	09/01/2042.	2PL.....	
04774#	AB	8	Atlanta Falcons Stadium Co LLC Sr Sec Nt ..	09/01/2020.	Redemption 100.0000.....			85,512	85,512	85,512	85,512				0		85,512			0	3,070	09/01/2042.	2PL.....	
05522R	CX	4	Bank of America Credit Card Tr LBASS Ser ..	08/15/2020.	Paydown.....			714,200	714,200	710,378			3,822		3,822		714,200			0	5,476	01/17/2023.	1FE.....	
05604F	AA	3	Bway Mortgage Trust CMBS Ser 2013-1515 C ..	09/01/2020.	Paydown.....			445,892	445,892	457,497	410,400		(4,983)		(4,983)		445,892			0	7,740	03/10/2033.	1FM.....	
06054A	AV	1	Banc of America Comm Mtg Tr CMBS Ser 201 ..	09/01/2020.	Paydown.....			4,416	4,416	4,549	4,473		(56)		(56)		4,416			0	114	09/15/2048.	1FM.....	
075887	AW	9	Becton Dickinson & Co Sr Nt 3.250% 11/. ..	09/29/2020.	Call 100.3606.....			1,605,770	1,600,000	1,695,104	1,611,522		(9,917)		(9,917)		1,601,605		(1,605)	(1,605)	51,559	11/12/2020.	2FE.....	
08163A	AA	1	Benchmark Mtg Tr CMBS Ser 2020-B18 CI A1 ..	09/01/2020.	Paydown.....			4,995	4,995	4,995					0		4,995			0	7	07/15/2053.	1FE.....	
099724	AG	1	Borg Warner Automotive Nt 4.625% 09/15 ..	09/15/2020.	Maturity.....			10,715,000	10,715,000	11,881,649	10,829,162		(114,162)		(114,162)		10,715,000			0	495,569	09/15/2020.	2FE.....	

QE05.2

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
105667	AB	5	Bravo Mtg Loan Trust RMBS Ser 2006-1 CI	..	09/25/2020.	Paydown.....		140,540	140,540	79,856	79,856		60,684		60,684		140,540			0	1,306	07/25/2036.	1FM.....
110122	BG	2	Bristol-Myers Squibb Co Sr Nt 3.250% 0..	..	07/17/2020.	Tax Free Exchange.....		15,068,448	15,000,000	15,088,575	15,085,382		(16,934)		(16,934)		15,068,448			0	449,583	08/15/2022.	1FE.....
110122	BM	9	Bristol-Myers Squibb Co Sr Nt 3.625% 0..	..	07/17/2020.	Tax Free Exchange.....		5,991,312	6,000,000	5,989,910	5,990,148		1,164		1,164		5,991,312			0	146,208	05/15/2024.	1FE.....
110122	BU	1	Bristol-Myers Squibb Co Sr Nt 5.000% 0..	..	07/17/2020.	Various.....		5,703,992	5,500,000	5,706,428	5,706,149		(2,157)		(2,157)		5,703,992			0	253,611	08/15/2045.	1FE.....
110122	CB	2	Bristol-Myers Squibb Co Sr Nt 3.400% 0..	..	07/17/2020.	Tax Free Exchange.....		41,225,733	41,500,000	41,192,815	41,211,169		14,565		14,565		41,225,733			0	1,650,086	07/26/2029.	1FE.....
110122	CD	8	Bristol-Myers Squibb Co Sr Nt 4.250% 1..	..	07/17/2020.	Tax Free Exchange.....		6,027,716	5,500,000	6,037,460	6,033,249		(5,533)		(5,533)		6,027,716			0	169,469	10/26/2049.	1FE.....
12189P	AF	9	Burlington Northern Santa Fe LBASS EETC	..	07/02/2020.	Redemption 100.0000.....		1,370	1,370	1,586	1,376		(6)		(6)		1,370			0	104	07/02/2020.	1FE.....
125523	BQ	2	Cigna Corp Sr Nt 3.900% 02/15/22.....	..	07/14/2020.	Tax Free Exchange.....		996,007	1,000,000	994,148	994,705		1,302		1,302		996,007			0	35,642	02/15/2022.	2FE.....
125523	CA	6	Cigna Corp Sr Nt 3.400% 03/01/27.....	..	07/14/2020.	Tax Free Exchange.....		3,182,218	3,100,000	3,189,993	3,188,217		(5,998)		(5,998)		3,182,218			0	91,639	03/01/2027.	2FE.....
125523	CC	2	Cigna Corp Sr Nt 6.125% 11/15/41.....	..	07/14/2020.	Tax Free Exchange.....		13,592,255	12,000,000	13,622,514	13,614,174		(21,919)		(21,919)		13,592,255			0	487,958	11/15/2041.	2FE.....
12596M	AA	4	Credit Suisse Mortgage Trust RMBS Ser 20	..	09/01/2020.	Paydown.....		872,885	872,885	907,698			(34,813)		(34,813)		872,885			0	18,463	07/25/2058.	1FM.....
12665*	AA	9	CVS Caremark CTL Wells Fargo Bk NW 7.8	..	09/10/2020.	Redemption 100.0000.....		69,341	69,341	69,341	69,341				0		69,341			0	3,640	10/10/2031.	2.....
126650	BS	8	CVS Health Corp LBASS PTC Nt 7.507% 01	..	09/10/2020.	Redemption 100.0000.....		29,678	29,678	37,726	35,332		(5,653)		(5,653)		29,678			0	1,486	01/10/2032.	2FE.....
12665U	AA	2	CVS Health Corp ABS PTC Nt 4.704% 01/1	..	09/10/2020.	Redemption 100.0000.....		44,101	44,101	44,101	44,101				0		44,101			0	1,383	01/10/2036.	2FE.....
126673	DQ	2	CWABS Inc RMBS Ser 2004-7 CI MF1 5.251	..	09/01/2020.	Paydown.....		275,824	275,824	275,202	270,933		4,891		4,891		275,824			0	9,587	12/25/2034.	1FM.....
12667F	4S	1	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2020.	Paydown.....		60,899	65,151	62,734	62,734				0		62,734		(1,835)	(1,835)	2,512	04/25/2035.	2FM.....
12667G	FD	0	Countrywide Alternative Ln Tr RMBS Ser 2	..	09/01/2020.	Paydown.....		27,284	27,284	27,459	27,300		(16)		(16)		27,284			0	1,009	05/25/2035.	2FM.....
12668B	RZ	8	CWMBS Inc RMBS Ser 2006-6CB CI 1A4 5.5	..	09/01/2020.	Paydown.....		24,948	24,278	20,838	20,838				0		20,838		4,111	4,111	932	05/25/2036.	1FM.....
126694	E9	5	CWHL Inc RMBS Ser 2006-OA4 CI A1 1.979	..	09/01/2020.	Paydown.....		72,394	72,394	38,827	38,827		33,568		33,568		72,394			0	1,331	04/25/2046.	4FM.....
12714#	AC	2	3	..	09/15/2020.	Redemption 100.0000.....		178,180	178,180	178,180	178,180				0		178,180			0	4,502	06/15/2035.	1.....
12726@	AA	4	3.228	..	09/15/2020.	Redemption 100.0000.....		390,465	390,465	390,465					0		390,465			0	3,961	07/15/2030.	1Z.....
14041N	FN	6	Capital One Multi Asset ExecTr LBASS Ser	..	09/15/2020.	Paydown.....		271,189	271,189	271,581			(392)		(392)		271,189			0	2,698	07/17/2023.	1FE.....
14155#	AB	6	Cardinals Ballpark LLC Sr Nt 5.770% 09..	..	09/30/2020.	Various.....		130,260	130,260	130,260	130,260				0		130,260			0	7,516	09/30/2027.	2.....
149837	AA	4	CBA Small Balance Comm Mtg Tr LBASS Fmc	..	09/25/2020.	Paydown.....		37,241	47,410	18,840	18,840				0		18,840		18,401	18,401	463	06/25/2038.	5FE.....
152314	DP	2	Centex Home Equity Loan Tr RMBS Ser 2001	..	09/01/2020.	Paydown.....		15,086	15,086	15,085	15,055		31		31		15,086			0	583	07/25/2032.	4FM.....
16678R	DU	8	Chevy Chase Mtg Funding Corp RMBS Ser 20	..	09/25/2020.	Paydown.....		20,177	20,177	19,773	19,850		327		327		20,177			0	185	07/25/2036.	1FM.....
17305E	GG	4	Citibank Cr Card Issuance Tr LBASS Ser 2	..	08/07/2020.	Call 100.0000.....		327,819	327,819	327,870			(51)		(51)		327,819			0	3,049	08/08/2022.	1FE.....
17306U	CE	6	Citifinancial Mtg Sec Inc RMBS Ser 2004..	..	09/01/2020.	Paydown.....		1,803	1,803	1,803	1,801		2		2		1,803			0	53	04/25/2034.	1FM.....
17307G	MC	9	H	..	09/25/2020.	Paydown.....		1,053	1,053	1,054	1,054		(1)		(1)		1,053			0	9	12/25/2034.	1FM.....
17326Q	AA	1	Citigroup Mortgage Ln Trust Inc RMBS Ser..	..	09/01/2020.	Paydown.....		360,793	360,793	370,606	206,767		(9,754)		(9,754)		360,793			0	6,180	09/25/2064.	1FM.....
212168	AA	6	Continental Wind Sr Nt 6.000% 02/28/33.	..	08/31/2020.	Redemption 100.0000.....		248,060	248,060	248,060	248,060				0		248,060			0	14,884	02/28/2033.	2FE.....
21872#	AA	5	Core Civic of Kansas LLC Sr Secured Nt...	..	07/31/2020.	Various.....		113,988	113,988	113,988	113,988				0		113,988			0	3,577	01/31/2040.	1PL.....

SCHEDULE D - PART 4

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

QE05.4

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
22357@ AA 9	Cox Tower II PTC CTL 5.409% 01/02/40.			..	09/02/2020.	Redemption 100.0000.....	.....	.....31,873	31,873	31,873	31,873	.....	.....	.....	.....0	.....	.....31,873	.....	.....	.....0	1,149	01/02/2040.	2.....
22534D AA 8	Credit Accept Auto Loan Tr LBASS Ser 201			..	09/15/2020.	Paydown.....	.....	.....105,188	105,188	106,869	.....	.....	.....(1,681)	.....	.....(1,681)	.....	.....105,188	.....	.....	.....0	311	08/15/2027.	1FE.....
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20			..	09/01/2020.	Paydown.....	.....	.....28,102	28,102	27,557	27,750	.....	.....352	.....	.....352	.....	.....28,102	.....	.....	.....0	1,540	07/25/2035.	1FM.....
22964* AC 2	CSOLAR IV West. LLC Sr Sec Nt 3.850% 0			..	09/30/2020.	Redemption 100.0000.....	.....	.....201,172	201,172	201,172	201,172	.....	.....	.....	.....0	.....	.....201,172	.....	.....	.....0	9,258	03/31/2041.	2PL.....
233063 AC 0	Deutsche Bank Comm Mtg Trust CMBS Ser 20			..	09/01/2020.	Paydown.....	.....	.....3,178	3,178	3,178	.....	.....	.....	.....	.....0	.....	.....3,178	.....	.....	.....0	2	09/15/2053.	1FE.....
24763L FN 5	Delta Funding Home Eq Ln Tr RMBS Ser 199			..	09/01/2020.	Paydown.....	.....	.....3,548	3,548	3,547	3,542	.....	.....6	.....	.....6	.....	.....3,548	.....	.....	.....0	84	08/15/2030.	1FM.....
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS			..	09/01/2020.	Paydown.....	.....	.....3,923	3,923	3,922	3,919	.....	.....4	.....	.....4	.....	.....3,923	.....	.....	.....0	139	09/25/2033.	1FM.....
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C			..	09/01/2020.	Paydown.....	.....	.....35,894	38,235	35,873	35,873	.....	.....	.....	.....0	.....	.....35,873	.....	.....21	21	1,266	09/25/2035.	1FM.....
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 C			..	09/01/2020.	Paydown.....	.....	.....7,244	7,244	7,242	7,369	.....	.....(124)	.....	.....(124)	.....	.....7,244	.....	.....	.....0	235	12/25/2033.	1FM.....
254683 CB 9	Discover Card Mstr Tr LBASS Ser 2017-A6			..	08/15/2020.	Paydown.....	.....	.....3,894,833	3,894,833	3,897,267	.....	.....	.....(2,434)	.....	.....(2,434)	.....	.....3,894,833	.....	.....	.....0	30,510	02/15/2023.	1FE.....
254687 CH 7	Disney Walt Co Sr Nt 5.650% 08/15/20....			..	08/15/2020.	Maturity.....	.....	.....7,500,000	7,500,000	7,523,032	7,520,157	.....	.....(20,157)	.....	.....(20,157)	.....	.....7,500,000	.....	.....	.....0	423,750	08/15/2020.	1FE.....
26249G AJ 9	AR2			..	07/15/2020.	Paydown.....	.....	.....613	613	613	613	.....	.....	.....	.....0	.....	.....613	.....	.....	.....0	14	04/15/2029.	1FE.....
294754 AS 5	Equity One ABS Inc RMBS Ser 2002-1 C			..	09/01/2020.	Paydown.....	.....	.....7,007	7,007	7,007	6,998	.....	.....9	.....	.....9	.....	.....7,007	.....	.....	.....0	124	08/25/2032.	1FM.....
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A C			..	09/01/2020.	Paydown.....	.....	.....6,609	6,609	6,609	6,588	.....	.....21	.....	.....21	.....	.....6,609	.....	.....	.....0	302	07/20/2031.	1FM.....
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200			..	09/01/2020.	Paydown.....	.....	.....3,645	3,645	3,645	3,639	.....	.....6	.....	.....6	.....	.....3,645	.....	.....	.....0	124	04/25/2034.	1FM.....
36242D DE 0	GS Mortgage Securities Corp RMBS Ser 200			..	09/01/2020.	Paydown.....	.....	.....136,597	136,597	136,592	136,349	.....	.....248	.....	.....248	.....	.....136,597	.....	.....	.....0	4,729	06/25/2034.	1FM.....
379352 AL 1	Global Marine Inc Sr Nt 7.000% 06/01/2....			..	09/02/2020.	Various.....	.....	.....805,100	3,880,000	4,042,999	3,985,269	.....	.....(6,475)	.....	.....(6,475)	.....	.....3,978,794	.....	.....(3,173,694)	(3,173,694)	205,209	06/01/2028.	6FE.....
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A C			..	09/15/2020.	Paydown.....	.....	.....86,030	86,030	90,624	90,571	.....	.....(4,541)	.....	.....(4,541)	.....	.....86,030	.....	.....	.....0	1,698	10/15/2054.	1FE.....
38218G AA 0	Goodgreen Trust LBASS Ser 2018-1A C			..	09/15/2020.	Paydown.....	.....	.....34,553	34,553	36,271	36,251	.....	.....(1,698)	.....	.....(1,698)	.....	.....34,553	.....	.....	.....0	703	10/15/2053.	1FE.....
38218Q AA 8	Goodgreen Trust LBASS Ser 2017-2A C			..	09/15/2020.	Paydown.....	.....	.....630,081	630,081	630,014	630,017	.....	.....63	.....	.....63	.....	.....630,081	.....	.....	.....0	10,591	10/15/2053.	1FE.....
383909 AE 8	WR Grace & CO Sr Nt 5.125% 10/01/21....			..	07/12/2020.	Call 105.4151.....	.....	.....7,226,206	6,855,000	6,870,081	5,862,922	.....	.....(2,889)	.....	.....(2,889)	.....	.....6,863,158	.....	.....(8,158)	(8,158)	645,430	10/01/2021.	3FE.....
39121J A* 1	Great River Energy 1st Mtg Bd 5.810% 0.			..	07/01/2020.	Redemption 100.0000.....	.....	.....1,395,349	1,395,349	1,395,349	1,395,349	.....	.....	.....	.....0	.....	.....1,395,349	.....	.....	.....0	81,070	07/01/2021.	1.....
419838 AA 5	Hawaiian Airlines 1st Lien PTC Ser A C			..	07/15/2020.	Redemption 100.0000.....	.....	.....783,154	783,154	781,169	781,447	.....	.....1,707	.....	.....1,707	.....	.....783,154	.....	.....	.....0	30,543	01/15/2026.	3FE.....
42809H AD 9	Hess Corp Sr Nt 5.600% 02/15/41.....			..	08/14/2020.	Various.....	.....	.....5,085,662	4,550,000	4,842,420	4,805,442	.....	.....(3,855)	.....	.....(3,855)	.....	.....4,801,587	.....	.....284,075	284,075	241,004	02/15/2041.	3FE.....
446438 RQ 8	Huntington Bancshares Sr Nt 2.875% 08/			..	07/20/2020.	Call 100.0000.....	.....	.....3,000,000	3,000,000	2,987,400	2,998,295	.....	.....1,476	.....	.....1,476	.....	.....2,999,771	.....	.....229	229	79,063	08/20/2020.	1FE.....
44919* AC 2	I595 Express LLC Sr Nt 3.310% 12/31/31			..	09/30/2020.	Redemption 100.0000.....	.....	.....149,626	149,626	149,626	149,626	.....	.....	.....	.....0	.....	.....149,626	.....	.....	.....0	3,714	12/31/2031.	1PL.....
45254N GA 9	IMPAC CMB Tr RMBS Ser 2003-11 C			..	09/25/2020.	Paydown.....	.....	.....3,407	3,407	3,355	3,361	.....	.....46	.....	.....46	.....	.....3,407	.....	.....	.....0	38	10/25/2033.	1FM.....
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 C			..	09/25/2020.	Paydown.....	.....	.....31,806	31,806	31,136	31,136	.....	.....670	.....	.....670	.....	.....31,806	.....	.....	.....0	280	08/25/2035.	1FM.....
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser			..	09/01/2020.	Paydown.....	.....	.....1,484	1,484	1,484	1,482	.....	.....2	.....	.....2	.....	.....1,484	.....	.....	.....0	41	08/25/2034.	1FM.....
45254T TN 4	IMPAC Secd Assets CMN Owner Tr RMBS Ser			..	09/25/2020.	Paydown.....	.....	.....12,160	12,160	12,160	12,160	.....	.....	.....	.....0	.....	.....12,160	.....	.....	.....0	101	05/25/2036.	1FM.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 CI 2A3			..	09/01/2020.	Paydown.....		5,100	5,100	5,142	5,106			(6)	(6)		5,100			0	190	01/25/2035.	1FM.....
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			..	09/01/2020.	Paydown.....		80,694	80,694	83,373	81,349		(655)		(655)		80,694			0	1,833	01/15/2046.	1FM.....
50026* AA 3	Kohls Corp CTL Shelby MI 7.600% 12/15/			..	09/15/2020.	Redemption 100.0000.....		20,271	20,271	21,416	20,479		(208)		(208)		20,271			0	1,026	12/15/2022.	2.....
50180L AD 2	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 CI A			..	09/11/2020.	Paydown.....		91,537	91,537	88,337	91,160		378		378		91,537			0	3,833	04/15/2041.	1FM.....
50540R AJ 1	Laboratory Corp of America Sr Nt 4.625...			..	08/17/2020.	Call 100.0000.....		9,200,000	9,200,000	10,107,803	9,307,999		(77,463)		(77,463)		9,230,537		(30,537)	(30,537)	321,489	11/15/2020.	2FE.....
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005			..	09/28/2020.	Paydown.....		6,978	37,859	18,516	18,516				0		18,516		(11,538)	(11,538)	451	09/26/2045.	5FM.....
55396# AA 0	Mankato Energy Center LLC Sr Sec Nt 2.			..	09/30/2020.	Redemption 100.0000.....		312,701	312,701	312,701					0		312,701			0	1,763	05/31/2039.	2PL.....
576434 A2 0	Master Asset Securitization Tr RMBS Ser...			..	09/01/2020.	Paydown.....		78,276	78,276	79,059	78,173		104		104		78,276			0	2,632	01/25/2035.	4FM.....
576434 J5 4	Master Asset Securitization Tr RMBS Ser...			..	09/01/2020.	Paydown.....		78,833	78,833	80,237	79,227		(394)		(394)		78,833			0	2,843	03/25/2035.	1FM.....
576434 N2 6	Master Asset Securitization Tr RMBS Ser...			..	09/01/2020.	Paydown.....		11,735	11,735	11,538	11,612		123		123		11,735			0	454	04/25/2035.	2FM.....
576434 UH 5	Master Asset Securitization Tr RMBS Ser...			..	09/01/2020.	Paydown.....		510	510	510	510				0		510			0	17	08/25/2034.	1FM.....
57643M JM 7	Master Asset Securitization Tr RMBS Ser...			..	09/01/2020.	Paydown.....		20,856	20,856	20,465	20,588		268		268		20,856			0	781	12/25/2034.	1FM.....
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200			..	09/01/2020.	Paydown.....		25,368	25,368	25,357	25,393		(51)		(51)		25,342		26	26	1,037	09/25/2032.	1FM.....
59166E AA 3	Metlife Securitization Trust RMBS Ser 20...			..	09/01/2020.	Paydown.....		62,603	62,603	63,494	63,438		(835)		(835)		62,603			0	1,563	04/25/2058.	1FM.....
59549W AB 9	Mid State Tr LBASS Ser 11 CI M1 5.598%			..	09/15/2020.	Paydown.....		17,321	17,321	17,320	17,321				0		17,321			0	642	07/15/2038.	4FE.....
59980Y AB 1	Mill City Mortgage Trust RMBS Ser 2018-4			..	09/01/2020.	Paydown.....		777,431	777,431	818,172		(40,741)			(40,741)		777,431			0	11,365	04/25/2066.	1FM.....
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G			..	09/01/2020.	Paydown.....		20,235	20,235	20,331	20,328		(93)		(93)		20,235			0	377	07/25/2059.	1FM.....
607120 FL 1	Mobile Airport Authority Sr Nt Ser A1.....			..	08/09/2020.	Redemption 100.0000.....		146,920	146,920	146,920	146,920				0		146,920			0	3,504	05/09/2039.	1.....
615369 AG 0	Moody's Corp Sr Nt 2.750% 12/15/21.....			..	09/03/2020.	Call 103.1622.....		4,126,487	4,000,000	4,055,360	4,025,205		(8,921)		(8,921)		4,016,285		(16,285)	(16,285)	205,320	12/15/2021.	2FE.....
61763B AS 3	Morgan Stanley BAML Tr CMBS Ser 2013-C13			..	09/01/2020.	Paydown.....		518,639	518,639	534,194	522,314		(3,675)		(3,675)		518,639			0	14,798	11/15/2046.	1FM.....
620076 BB 4	Motorola Solutions Inc Sr Nt 3.750% 05...			..	09/14/2020.	Call 105.4802.....		6,566,142	6,225,000	6,192,024	6,214,409		3,039		3,039		6,217,448		7,552	7,552	535,025	05/15/2022.	2FE.....
63080# AA 5	NARA Caves Lease Tr CTL 5.300% 09/15/2			..	09/15/2020.	Call 100.0000.....		92,365	92,365	92,365	92,365				0		92,365			0	3,272	09/15/2028.	1.....
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2			..	09/01/2020.	Paydown.....		7,783	7,783	7,782	7,770		14		14		7,783			0	256	11/25/2033.	1FM.....
64352V KU 4	New Century Home Equity Ln Tr RMBS Ser 2			..	07/25/2020.	Paydown.....		190,060	190,060	140,520	181,125		8,935		8,935		190,060			0	1,866	06/25/2035.	1FM.....
64828G AD 2	New Residential Mtg Ln Tr RMBS Ser 2019-			..	09/01/2020.	Paydown.....		80,846	80,846	82,703	82,662		(1,816)		(1,816)		80,846			0	1,884	09/25/2059.	1FM.....
64829G AA 7	New Residential Mtg Ln Tr RMBS Ser 2016-			..	09/01/2020.	Paydown.....		68,417	68,417	71,410	71,352		(2,936)		(2,936)		68,417			0	1,720	11/25/2035.	1FE.....
64830B AQ 0	New Residential Mtg Ln Tr RMBS Ser 2017-			..	09/01/2020.	Paydown.....		35,763	35,763	33,796			1,967		1,967		35,763			0	574	08/27/2057.	1FM.....
64830D AB 9	New Residential Mtg Ln Tr RMBS Ser 2019-			..	09/01/2020.	Paydown.....		614,608	614,608	657,150			(42,542)		(42,542)		614,608			0	10,822	12/25/2057.	1FM.....
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-			..	09/01/2020.	Paydown.....		757,291	757,291	767,962	767,621		(10,330)		(10,330)		757,291			0	16,654	02/25/2049.	1FM.....

SCHEDULE D - PART 4

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

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1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
64830M AG 8	New Residential Mtg Ln Tr RMBS Ser 2019-		..	09/01/2020.	Paydown.....		984,627	984,627	1,011,166	1,010,064	.....	.....(25,437)	.....	.....(25,437)	.....	.....984,627	.....	.....	.....0	22,842	08/25/2059.	1FM.....
64830W AD 3	New Residential Mtg Ln Tr RMBS Ser 2019-		..	09/01/2020.	Paydown.....		2,235,826	2,235,826	2,301,506	2,298,776	.....	.....(62,950)	.....	.....(62,950)	.....	.....2,235,826	.....	.....	.....0	52,458	12/25/2058.	1FM.....
653240 AA 9	Newtown CTL Ser 2002 6.082% 05/15/23		..	09/15/2020.	Redemption 100.0000.....		45,166	45,166	45,164	45,165	.....	.....	.....	.....0	.....	.....45,166	.....	.....	.....0	1,832	05/15/2023.	1.....
65342R A* 1	NFP Corp Nt 7.000% 01/06/24.....		..	08/10/2020.	Redemption 100.0000.....		1,861,920	1,861,920	1,824,682	1,830,104	.....	.....31,816	.....	.....31,816	.....	.....1,861,920	.....	.....	.....0	79,637	01/06/2024.	4FE.....
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1		..	09/01/2020.	Paydown.....		94	94	94	93	.....	.....	.....	.....0	.....	.....94	.....	.....	.....0	3	03/25/2034.	1FM.....
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2		..	09/01/2020.	Paydown.....		5,415	5,415	5,372	5,383	.....	.....32	.....	.....32	.....	.....5,415	.....	.....	.....0	190	07/25/2034.	1FM.....
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3		..	09/01/2020.	Paydown.....		518	518	518	517	.....	.....1	.....	.....1	.....	.....518	.....	.....	.....0	18	10/25/2034.	1FM.....
674599 CR 4	Occidental Petroleum Corp Sr Nt 3.200%..		..	09/16/2020.	Jefferies & Company Inc.....		626,415	750,000	749,483	749,511	.....	.....49	.....	.....49	.....	.....749,560	.....	.....(123,145)	(123,145)	26,667	08/15/2026.	3FE.....
674599 CW 3	Occidental Petroleum Corp Sr Nt 2.900%..		..	09/16/2020.	Various.....		772,388	875,000	873,863	873,948	.....	.....155	.....	.....155	.....	.....874,103	.....	.....(101,716)	(101,716)	28,194	08/15/2024.	3FE.....
68902V AB 3	Otis Worldwide Corp Sr Nt 3.362% 02/15..		..	09/08/2020.	Tax Free Exchange.....		9,998,200	10,000,000	9,998,200	.....	.....	.....	.....	.....0	.....	.....9,998,200	.....	.....	.....0	178,373	02/15/2050.	2FE.....
68902V AF 4	Otis Worldwide Corp Sr Nt 2.565% 02/15..		..	09/08/2020.	Tax Free Exchange.....		30,999,871	31,000,000	30,999,982	.....	.....	.....(111)	.....	.....(111)	.....	.....30,999,871	.....	.....	.....0	421,871	02/15/2030.	2FE.....
73943# AD 5	Prairie Breeze Sr Nt Cl B 3.550% 05/01...		..	09/30/2020.	Redemption 100.0000.....		23,277	23,277	23,277	23,232	.....	.....45	.....	.....45	.....	.....23,277	.....	.....	.....0	1,116	05/01/2039.	2PL.....
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt		..	09/23/2020.	Paydown.....		13,502	13,502	750	747	.....	.....12,756	.....	.....12,756	.....	.....13,502	.....	.....	.....0	206	03/23/2035.	3FE.....
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-		..	09/22/2020.	Paydown.....		12,663	12,663	8,595	9,480	.....	.....3,183	.....	.....3,183	.....	.....12,663	.....	.....	.....0	181	03/22/2038.	1FE.....
74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt Cl B		..	09/22/2020.	Paydown.....		10,769	10,769	10,771	10,769	.....	.....	.....	.....0	.....	.....10,769	.....	.....	.....0	130	12/22/2035.	4FE.....
742741 AA 9	Procter & Gamble ESOP Deb Ser A 9.360%		..	07/01/2020.	Redemption 100.0000.....		291,550	291,550	384,079	300,817	.....	.....(9,267)	.....	.....(9,267)	.....	.....291,550	.....	.....	.....0	27,289	01/01/2021.	1FE.....
744448 CD 1	Public Svc Co CO 1st Mortgage Bond 3.2		..	07/10/2020.	Call 100.0000.....		2,000,000	2,000,000	2,071,140	2,007,920	.....	.....(7,920)	.....	.....(7,920)	.....	.....2,000,000	.....	.....	.....0	41,778	11/15/2020.	1FE.....
74922P AC 8	Residential Accredit Loans Inc RMBS Ser...		..	09/25/2020.	Paydown.....		18,240	16,888	11,300	11,300	.....	.....	.....	.....0	.....	.....11,300	.....	.....6,940	6,940	135	02/25/2037.	1FM.....
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A		..	09/01/2020.	Paydown.....		3,578	4,332	3,946	3,946	.....	.....	.....	.....0	.....	.....3,946	.....	.....(367)	(367)	175	05/25/2037.	4FM.....
780153 AG 7	Royal Caribbean Cruises Ltd Sr Nt 7.50...		..	09/11/2020.	MarketAxess.....		477,022	535,330	633,028	603,467	.....	.....(5,054)	.....	.....(5,054)	.....	.....598,413	.....	.....(121,391)	(121,391)	36,804	10/15/2027.	4FE.....
780153 AU 6	Royal Caribbean Cruises Ltd Hgh Yld Bd...		..	09/11/2020.	Wells Fargo Securities LLC.....		324,286	352,600	373,378	361,109	.....	.....(1,995)	.....	.....(1,995)	.....	.....359,114	.....	.....(34,828)	(34,828)	15,426	11/15/2022.	4FE.....
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2		..	09/01/2020.	Redemption 100.0000.....		29,659	29,659	31,013	29,984	.....	.....(325)	.....	.....(325)	.....	.....29,659	.....	.....	.....0	1,372	11/01/2026.	2.....
78409V AK 0	S&P Global Inc Sr Nt 4.400% 02/15/26...		..	09/12/2020.	Call 119.8979.....		29,974,468	25,000,000	26,782,700	26,376,495	.....	.....(149,825)	.....	.....(149,825)	.....	.....26,226,670	.....	.....(1,226,670)	(1,226,670)	6,156,968	02/15/2026.	1FE.....
805564 PB 1	Saxon Asset Securities Tr RMBS Ser 2003-		..	09/01/2020.	Paydown.....		1,272	1,272	1,272	1,272	.....	.....	.....	.....0	.....	.....1,272	.....	.....	.....0	38	12/25/2033.	1FM.....
81441P BZ 3	Security Natl Mtg Loan Tr RMBS Ser 2004-		..	09/01/2020.	Paydown.....		23,198	23,198	23,198	23,198	.....	.....	.....	.....0	.....	.....23,198	.....	.....	.....0	857	11/25/2034.	1FM.....
817565 CB 8	Service Corp Intl Sr Nt 5.375% 05/15/2....		..	09/10/2020.	Call 101.7920.....		916,128	900,000	946,125	919,151	.....	.....(5,581)	.....	.....(5,581)	.....	.....913,570	.....	.....(13,570)	(13,570)	55,769	05/15/2024.	3FE.....
827048 AV 1	Silgan Holdings Inc Sr Nt 4.125% 02/01...		..	07/28/2020.	Tax Free Exchange.....		10,371,189	10,360,000	10,372,975	10,372,623	.....	.....(1,434)	.....	.....(1,434)	.....	.....10,371,189	.....	.....	.....0	303,893	02/01/2028.	3FE.....
83379# AC 9	Sodexo Inc Gtd Sr Nt Ser C 3.990% 03/0...		..	08/14/2020.	Call 111.4591.....		10,031,320	9,000,000	9,000,000	9,000,000	.....	.....	.....	.....0	.....	.....9,000,000	.....	.....	.....0	1,370,470	03/04/2024.	1.....
84859M AA 5	Spirit Air LBASS PTC Ser 2017-1 PTT B...		..	08/15/2020.	Redemption 100.0000.....		878,789	878,789	896,338	.....	.....	.....(17,549)	.....	.....(17,549)	.....	.....878,789	.....	.....	.....0	33,394	02/15/2026.	3FE.....
863579 CD 8	2004		..	09/01/2020.	Paydown.....		41,314	41,314	41,669	41,515	.....	.....(89)	.....	.....(89)	.....	.....41,426	.....	.....(112)	(112)	1,005	10/25/2034.	1FM.....
86359D FQ 5	2005-		..	08/20/2020.	Paydown.....		(7,711)	.....	.....	.....	.....	.....1,471	.....	.....1,471	.....	.....1,471	.....	.....(9,182)	(9,182)	.....	06/25/2035.	3FM.....
87264A AN 5	T-Mobile USA Inc Sr Nt 6.375% 03/01/25		..	09/01/2020.	Call 102.1250.....		2,195,688	2,150,000	2,315,250	2,210,980	.....	.....(15,292)	.....	.....(15,292)	.....	.....2,195,688	.....	.....(45,688)	(45,688)	182,750	03/01/2025.	3FE.....
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt		..	09/30/2020.	Redemption 100.0000.....		45,003	45,003	45,003	45,003	.....	.....	.....	.....0	.....	.....45,003	.....	.....	.....0	2,067	03/30/2023.	2FE.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
88642R AA 7	Tidewater Inc 1st Lien Sr Sec Nt 8.000%			..	09/02/2020.	Robert W Baird & Co Inc.....		932,766	987,054	1,009,263	1,009,263				0		1,009,263		(76,497)	(76,497)	66,462	08/01/2022.	4.....
89173F AA 8	Towd Point Mortgage Tr RMBS Ser 2017-1 C			..	09/01/2020.	Paydown.....		402,100	402,100	394,686	395,250		6,850		6,850		402,100			0	7,391	10/25/2056.	1FM.....
89175V AA 1	Towd Point Mortgage Tr RMBS Ser 2018-2 C			..	09/01/2020.	Paydown.....		267,799	267,799	286,033			(18,233)		(18,233)		267,799			0	916	03/25/2058.	1FM.....
893830 AZ 2	Transocean Sedco Co Gtd Nt 9.350% 12/1			..	08/13/2020.	Various.....		767,000	2,600,000	3,138,980	3,087,155		(5,642)		(5,642)		3,081,512		(2,314,512)	(2,314,512)	163,417	12/15/2041.	5FE.....
893830 AZ 2	Transocean Sedco Co Gtd Nt 9.350% 12/1			..	09/03/2020.	Various.....		48,180	264,000	318,727	313,465		(619)		(619)		312,846		(264,666)	(264,666)	17,759	12/15/2041.	6FE.....
893830 AZ 2	Transocean Sedco Co Gtd Nt 9.350% 12/1			..	09/11/2020.	Various.....		1,236,936	2,136,000	2,578,793	2,536,216		(5,155)		(5,155)		2,531,061		(1,294,125)	(1,294,125)	147,568	12/15/2041.	6FE.....
90931C AA 6	United Air Lines LBASS EETC Ser 2019-1 C			..	08/25/2020.	Redemption 100.0000.....		561,468	561,468	576,471	575,525		(14,057)		(14,057)		561,468			0	23,301	08/25/2031.	1FE.....
90931E AA 2	United Air Lines LBASS EETC Ser 2019-1 C			..	08/25/2020.	Redemption 100.0000.....		151,731	151,731	151,820	151,810		(79)		(79)		151,731			0	6,904	08/25/2031.	2FE.....
90931V AA 4	United Air Lines PTC Ser 2018-1 A 3.70%			..	09/01/2020.	Redemption 100.0000.....		483,261	483,261	483,261	483,261				0		483,261			0	17,881	09/01/2031.	2FE.....
90932N AA 1	United Airlines LBASS PTC Ser 2018-1 Cl.			..	09/01/2020.	Redemption 100.0000.....		619,812	619,812	619,812	619,812				0		619,812			0	28,511	03/01/2026.	2FE.....
90945B AA 2	United Auto Credit Securitizat LBASS Ser...			..	09/10/2020.	Paydown.....		689,608	689,608	689,590			18		18		689,608			0	632	05/10/2022.	1FE.....
91740# AA 8	United States of America BIA-2 CTL Alber.			..	09/15/2020.	Redemption 100.0000.....		17,585	17,585	17,585	17,585				0		17,585			0	676	10/15/2025.	1.....
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls.			..	09/15/2020.	Redemption 100.0000.....		65,037	65,037	65,037	65,037				0		65,037			0	2,342	12/15/2026.	1.....
91838* AA 5	VA Springfield CTL Ls Fin Tr 3.880% 06/...			..	09/21/2020.	Redemption 100.0000.....		153,480	153,480	153,480	153,480				0		153,480			0	3,971	06/21/2038.	1.....
92837K AA 9	Visio RMBS Ser 2020-1 Cl A1 1.545% 08/...			..	09/01/2020.	Paydown.....		135,433	135,433	135,431			2		2		135,433			0	269	08/25/2055.	1FE.....
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10			..	09/01/2020.	Paydown.....		26,359	26,359	25,970	26,139		220		220		26,359			0	702	10/25/2033.	1FM.....
92927K B@ 0	WABCO Holdings Inc Sr Nt Ser E 1.200%			..	08/03/2020.	Call 95.3164.....		16,256,109	17,054,900	15,546,900	16,258,850				0	(711,950)	17,054,900	1,508,000		1,508,000	(585,171)	11/15/2026.	2.....
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20			..	09/01/2020.	Paydown.....		5,398	5,755	5,802	5,780		(1)		(1)		5,779		(381)	(381)	198	10/25/2035.	3FM.....
94106L BF 5	Waste Management Inc Sr Nt 2.950% 06/1			..	07/20/2020.	Call 101.0000.....		2,020,000	2,000,000	1,999,880	1,999,921		9		9		1,999,930		70	70	55,236	06/15/2024.	2FE.....
94106L BH 1	Waste Management Inc Sr Nt 3.200% 06/1			..	07/20/2020.	Call 101.0000.....		12,625,000	12,500,000	12,496,625	12,497,096		225		225		12,497,321		2,679	2,679	363,889	06/15/2026.	2FE.....
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L			..	09/15/2020.	Redemption 100.0000.....		12,369	12,369	12,950	12,674		(305)		(305)		12,369			0	609	05/15/2032.	1.....
94978# BC 0	Wells Fargo Bank Northwest NA CTL 6.59%			..	09/01/2020.	Redemption 100.0000.....		27,824	27,824	27,824	27,824				0		27,824			0	1,225	11/01/2022.	2.....
9497ER AD 6	Wells Fargo Home Eq Tr RMBS Ser 2005-1 C			..	09/25/2020.	Paydown.....		971,487	971,487	971,487	971,487				0		971,487			0	11,438	04/25/2035.	1FM.....
95002X BA 2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C5			..	09/01/2020.	Paydown.....		12,843	12,843	12,842					0		12,843			0	10	08/15/2053.	1FE.....
96188# AA 6	WETT Holdings LLC Sr Sec Nt 4.310% 12/			..	09/30/2020.	Redemption 100.0000.....		66,667	66,667	66,667	66,667				0		66,667			0	2,155	12/18/2024.	2PL.....
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31 7...			..	07/25/2020.	Redemption 100.0000.....		164,071	164,071	164,071	164,071				0		164,071			0	12,040	12/23/2022.	2.....
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA 3.3			A	07/15/2020.	Redemption 100.0000.....		204,800	204,800	204,800	204,800				0		204,800			0	6,758	01/15/2030.	1FE.....

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SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
00908P AB 3	Air Canada LBASS PTT Ser 2017-1A 3.550		A	07/15/2020.	Redemption	100.0000.....	179,200	179,200	179,200	179,200	.....	.....	.....	.....0	.....	.....179,200	.....	.....	.....0	6,362	01/15/2030.	2FE.....
11042T AA 1	British Airways Plc EETC 3.800% 09/20/2020.....		C	09/20/2020.	Redemption	100.0000.....	132,368	132,368	132,368	132,368	.....	.....	.....	.....0	.....	.....132,368	.....	.....	.....0	3,772	06/20/2031.	1FE.....
11043X AA 1	British Airways Plc EETC 3.300% 06/15/2020.....		C	09/15/2020.	Redemption	100.0000.....	18,323	18,323	18,323	18,320	.....	.....2	.....	.....2	.....	.....18,323	.....	.....	.....0	453	12/15/2032.	1FE.....
91889D AF 3	Valaris PLC Sr Nt 5.750% 10/01/44.....		D	09/23/2020.	Jefferies & Company Inc.....	.....	.....367,500	7,000,000	525,000	7,175,114	.....	.....(825)	6,649,289	(6,650,114)	.....	.....525,000	.....	.....(157,500)	(157,500)	201,250	10/01/2044.	6FE.....
E5311L AB 7	QEnergy Solar (Project Iron) Sr Sec Nt.....		B	07/14/2020.	Redemption	100.0000.....	50,448	50,448	50,030	.....	.....	.....	.....	.....0	.....	.....50,448	418	.....	.....418	300	12/31/2038.	2Z.....
G9420R AA 4	Valaris Plc Sr Nt 4.875% 06/01/22.....		D	09/23/2020.	Jefferies & Company Inc.....	.....	.....560,000	7,000,000	945,000	.....	.....	.....(7,075)	6,208,403	(6,215,478)	.....	.....945,000	.....	.....(385,000)	(385,000)	.....	06/01/2022.	5FE.....
N6777# AG 4	Overseas Assistance Fin BV Sr Nt 5.000.		D	09/30/2020.	Redemption	100.0000.....	666,651	666,651	666,651	666,651	.....	.....	.....	.....0	.....	.....666,651	.....	.....	.....0	34,027	03/30/2024.	3PL.....
Q0458* AF 6	AquaSure Finance Pty Ltd Sr Sec Nt 4.3..		D	07/12/2020.	Redemption	100.0000.....	180,445	180,445	180,445	180,445	.....	.....	.....	.....0	.....	.....180,445	.....	.....	.....0	7,795	01/12/2034.	1FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....						...314,904,747	...325,443,368	...319,705,422	...270,204,430	0	(636,192)	12,863,377	...(13,499,569)	(711,950)	317,726,736	..1,508,418	(9,080,406)	...(7,571,988)	16,644,527	XXX	XXX
Bonds - Unaffiliated Bank Loans																						
000000 00 0	Sovos LLC Revolver Nt 1 4.983% 04/29/2020.....		..	09/30/2020.	Redemption	100.0000.....	585,312	585,312	585,312	.....	.....	.....	.....	.....0	.....	.....585,312	.....	.....	.....0	18,275	04/29/2024.	4PL.....
000000 00 0	HCA Inc Term Ln B-12 Nt 1 2.000% 03/13/2020.....		..	09/30/2020.	Redemption	100.0000.....	12,613	12,613	12,613	12,613	.....	.....	.....	.....0	.....	.....12,613	.....	.....	.....0	243	03/13/2025.	2FE.....
000000 00 0	CarePathrx Midco Inc Term Ln Nt 1 6.89..		..	09/30/2020.	Redemption	100.0000.....	7,207	7,207	7,027	.....	.....	.....180	.....	.....180	.....	.....7,207	.....	.....	.....0	230	05/14/2025.	4Z.....
000000 00 0	TPC Broadband Holdings Term Ln Nt 1 7..		..	09/30/2020.	Redemption	100.0000.....	8,268	8,268	8,268	.....	.....	.....	.....	.....0	.....	.....8,268	.....	.....	.....0	210	06/01/2025.	4Z.....
000000 00 0	Immucor Inc 1st Lien Term Ln Nt 1 6.75...		..	09/30/2020.	Redemption	100.0000.....	11,358	11,358	11,130	.....	.....	.....227	.....	.....227	.....	.....11,358	.....	.....	.....0	192	07/02/2025.	4Z.....
000000 00 0	Tibco Software Inc New Term Ln B #3 Nt 1..		..	08/28/2020.	Redemption	100.0000.....	25,000	25,000	25,000	.....	.....	.....	.....	.....0	.....	.....25,000	.....	.....	.....0	419	07/03/2026.	4FE.....
000000 00 0	Harvest Hill Beverage Company New Term L		..	09/30/2020.	Redemption	100.0000.....	41,650	41,650	40,609	.....	.....	.....1,041	.....	.....1,041	.....	.....41,650	.....	.....	.....0	267	08/28/2026.	4Z.....
000000 00 0	Sensata Technologies New #2 1st Lien Ter		..	09/30/2020.	Redemption	100.0000.....	13,700	13,700	13,719	13,718	.....	.....(19)	.....	.....(19)	.....	.....13,700	.....	.....	.....0	310	09/20/2026.	2FE.....
000000 00 0	First American Payment Sys Term Ln Nt 1..		..	08/13/2020.	Redemption	100.0000.....	3,179	3,179	3,147	.....	.....	.....32	.....	.....32	.....	.....3,179	.....	.....	.....0	67	03/04/2027.	4FE.....
000000 00 0	First American Payment Sys Term Ln Nt 2..		..	08/13/2020.	Redemption	100.0000.....	3,886	3,886	3,848	.....	.....	.....38	.....	.....38	.....	.....3,886	.....	.....	.....0	22	03/04/2027.	4FE.....
000000 00 0	First American Payment Sys Term Ln Nt 1..		..	09/01/2020.	Redemption	100.0000.....	39,563	39,563	39,167	.....	.....	.....396	.....	.....396	.....	.....39,563	.....	.....	.....0	950	03/04/2027.	4FE.....
000000 00 0	First American Payment Sys Term Ln Nt 1..		..	07/06/2020.	Tax Free Exchange.....	.....	.....3,848	3,886	3,847	.....	.....	.....1	.....	.....1	.....	.....3,848	.....	.....	.....0	61	03/04/2027.	4FE.....
02358@ AA 0	5.147%		..	07/20/2020.	Redemption	100.0000.....	49,543	49,543	48,552	48,559	.....	.....984	.....	.....984	.....	.....49,543	.....	.....	.....0	1,686	11/25/2025.	4Z.....
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter		..	09/30/2020.	Redemption	100.0000.....	9,747	9,747	9,552	9,589	.....	.....158	.....	.....158	.....	.....9,747	.....	.....	.....0	465	08/24/2024.	4PL.....
08579J BE 1	Berry Plastics Corp Term Ln X Nt 1 2.1....		..	09/30/2020.	Redemption	100.0000.....	5,499	5,499	5,505	5,505	.....	.....(6)	.....	.....(6)	.....	.....5,499	.....	.....	.....0	126	01/19/2024.	3FE.....
09788H AN 1	Advanced Infusion Solutions Last Out Ter...		..	09/30/2020.	Redemption	100.0000.....	9,111	9,111	8,923	8,931	.....	.....179	.....	.....179	.....	.....9,111	.....	.....	.....0	492	06/27/2024.	4PL.....
09788H AN 1	Advanced Infusion Solutions Last Out Ter...		..	08/28/2020.	Redemption	100.0000.....	12,923	12,923	12,657	12,669	.....	.....254	.....	.....254	.....	.....12,923	.....	.....	.....0	554	06/27/2024.	4Z.....
14852D AC 5	Castle US Holding Corp Term Ln Nt 1 3...		..	09/30/2020.	Redemption	100.0000.....	9,375	9,375	9,398	.....	.....	.....(23)	.....	.....(23)	.....	.....9,375	.....	.....	.....0	273	01/31/2027.	4FE.....
14880B AG 6	Catalent Pharma Solutions Inc Term Ln B-...		..	09/30/2020.	Redemption	100.0000.....	7,519	7,519	7,556	7,547	.....	.....(28)	.....	.....(28)	.....	.....7,519	.....	.....	.....0	199	05/17/2026.	3FE.....
28414B AF 3	Elanco Animal Health Inc Term Ln Nt 1.....		..	09/25/2020.	Redemption	100.0000.....	152,047	152,047	152,778	.....	.....	.....(731)	.....	.....(731)	.....	.....152,047	.....	.....	.....0	221	08/01/2027.	3Z.....
40409V AR 5	HB Fuller Company Term Ln Nt 1 2.156%..		..	08/28/2020.	Redemption	100.0000.....	171,153	171,153	171,024	171,027	.....	.....126	.....	.....126	.....	.....171,153	.....	.....	.....0	3,393	10/20/2024.	3FE.....
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1 5.753....		..	09/30/2020.	Redemption	100.0000.....	12,313	12,313	12,129	12,164	.....	.....150	.....	.....150	.....	.....12,313	.....	.....	.....0	729	08/20/2024.	4.....
44989* AB 9	IQNavigator Inc Revolver Nt 1 5.753% 0...		..	07/24/2020.	Redemption	100.0000.....	90,650	90,650	89,290	89,608	.....	.....1,042	.....	.....1,042	.....	.....90,650	.....	.....	.....0	5,022	08/20/2023.	4.....
45778E AG 9	Innophos Holdings Term Ln Nt 1 3.901%..		..	09/28/2020.	Redemption	100.0000.....	32,500	32,500	32,337	.....	.....	.....163	.....	.....163	.....	.....32,500	.....	.....	.....0	776	02/07/2027.	4FE.....
552462 B# 9	Lytx Delayed Draw Term Ln Nt 1 7.000%..		..	09/30/2020.	Redemption	100.0000.....	319	319	316	.....	.....	.....3	.....	.....3	.....	.....319	.....	.....	.....0	14	02/28/2026.	4Z.....
552462 B@ 1	Lytx Term Ln Nt 1 7.000% 02/28/26.....		..	09/30/2020.	Redemption	100.0000.....	3,673	3,673	3,605	.....	.....	.....68	.....	.....68	.....	.....3,673	.....	.....	.....0	156	02/28/2026.	4Z.....
60367* AA 9	Community Brands Incremental DD Term Ln		..	09/30/2020.	Redemption	100.0000.....	4,054	4,054	4,054	4,054	.....	.....	.....	.....0	.....	.....4,054	.....	.....	.....0	164	12/02/2022.	3PL.....
60367* AB 7	Community Brands Incremental Term Ln Nt		..	09/30/2020.	Redemption	100.0000.....	21,173	21,173	21,067	21,104	.....	.....69	.....	.....69	.....	.....21,173	.....	.....	.....0	858	12/02/2022.	3PL.....
70466@ AA 6	Peach State Labs Inc Sr Sec Term Ln Nt 1..		..	09/30/2020.	Redemption	100.0000.....	29,616	29,616	29,491	29,588	.....	.....28	.....	.....28	.....	.....29,616	.....	.....	.....0	2,033	06/30/2021.	3FE.....

QE05.8

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
72584D AE 4	Yum Brands New Term Ln Nt 1 1.906% 03/			..	09/30/2020.	Redemption 100.0000.....	.....	.....7,481	7,481	7,537	7,524	.....	.....(43)	.....	.....(43)	.....	.....7,481	.....	.....	.....0	145	03/29/2025.	3FE.....
78431@ AA 1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1			..	09/30/2020.	Redemption 100.0000.....	.....	.....2,836	2,836	2,801	2,807	.....	.....30	.....	.....30	.....	.....2,836	.....	.....	.....0	143	12/13/2023.	3PL.....
88870T AF 5	Tivity Health Inc Term Ln A Nt 1 4.397.....			..	09/30/2020.	Redemption 100.0000.....	.....	.....12,326	12,326	10,218	.....	.....	.....2,108	.....	.....2,108	.....	.....12,326	.....	.....	.....0	185	03/08/2024.	4FE.....
88870T AG 3	Tivity Health Inc Term Ln B Nt 1 5.470.....			..	09/30/2020.	Redemption 100.0000.....	.....	.....85,615	85,615	82,963	79,104	.....	.....2,505	.....	.....2,505	.....	.....85,615	.....	.....	.....0	3,409	03/08/2026.	4FE.....
90347B AH 1	Axalta Coating Systems New Term Ln B Nt			..	09/30/2020.	Redemption 100.0000.....	.....	.....27,191	27,191	27,257	27,230	.....	.....(39)	.....	.....(39)	.....	.....27,191	.....	.....	.....0	617	06/01/2024.	3FE.....
68371Y AJ 2	Open Text Corp Term Ln Nt 1 1.896% 05/			A	09/30/2020.	Redemption 100.0000.....	.....	.....13,108	13,108	13,150	13,146	.....	.....(38)	.....	.....(38)	.....	.....13,108	.....	.....	.....0	253	05/30/2025.	2FE.....
8299999.	Total - Bonds - Unaffiliated Bank Loans.....							1,525,356	1,525,394	1,515,847	576,487	0	8,855	0	8,855	0	1,525,356	0	0	0	43,159	XXX	XXX
8399997.	Total - Bonds - Part 4.....							...388,595,926	...399,134,585	...395,147,072	331,060,624	0	...(2,318,853)	12,863,377	...(15,182,230)	(711,950)	391,417,915	..1,508,418	.(9,080,406)	...(7,571,988)	18,375,655	XXX	XXX
8399999.	Total - Bonds.....							...388,595,926	...399,134,585	...395,147,072	331,060,624	0	...(2,318,853)	12,863,377	...(15,182,230)	(711,950)	391,417,915	..1,508,418	.(9,080,406)	...(7,571,988)	18,375,655	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																							
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units.....			..	08/21/2020.	Redemption 100.0000.....	103.090	10,309	.....	.....10,309	3,509	.....	.....	.....	.....0	.....	.....10,309	.....	.....	.....0	.....	XXX	1PL.....
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....							10,309	XXX	10,309	3,509	0	0	0	0	0	10,309	0	0	0	0	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4.....							10,309	XXX	10,309	3,509	0	0	0	0	0	10,309	0	0	0	0	XXX	XXX
8999999.	Total - Preferred Stocks.....							10,309	XXX	10,309	3,509	0	0	0	0	0	10,309	0	0	0	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....							10,309	XXX	10,309	3,509	0	0	0	0	0	10,309	0	0	0	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....							...388,606,235	XXX	...395,157,381	331,064,133	0	...(2,318,853)	12,863,377	...(15,182,230)	(711,950)	391,428,224	..1,508,418	.(9,080,406)	...(7,571,988)	18,375,655	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)
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.	10/04/2017....	10/02/2020....	153	54,389	355.46.....	2,292	.....	.....2,049	.....	.....2,049	(2,908)	.....	.....	.....	.....	.....	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	.....	.....187,989	.....	.....187,989	(253,218)	.....	.....	.....	.....	.....	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....	7,316	2,595,488	354.79.....	111,855	.....	.....102,862	.....	.....102,862	(138,854)	.....	.....	.....	.....	.....	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	.....	.....303,198	.....	.....303,198	(402,550)	.....	.....	.....	.....	.....	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	.....	.....24,787	.....	.....24,787	(214,244)	.....	.....	.....	.....	.....	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....	8,976	3,340,302	372.12.....	77,107	.....	.....35	.....	.....35	(154,736)	.....	.....	.....	.....	.....	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	.....	.....512,860	.....	.....512,860	(689,307)	.....	.....	.....	.....	.....	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	.....	.....157,981	.....	.....157,981	(643,695)	.....	.....	.....	.....	.....	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	.....	.....536,777	.....	.....536,777	(713,693)	.....	.....	.....	.....	.....	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	.....	.....167,818	.....	.....167,818	(643,884)	.....	.....	.....	.....	.....	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	.....	.....131,097	.....	.....131,097	(466,325)	.....	.....	.....	.....	.....	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	.....	.....234,632	.....	.....234,632	(768,368)	.....	.....	.....	.....	.....	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	.....	.....470,914	.....	.....470,914	...(1,367,045)	.....	.....	.....	.....	.....	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	.....	.....543,003	.....	.....543,003	...(1,522,461)	.....	.....	.....	.....	.....	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	.....	.....13,782	.....	.....13,782	(24,227)	.....	.....	.....	.....	.....	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	.....	.....110,695	.....	.....110,695	(193,489)	.....	.....	.....	.....	.....	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	.....	.....38,334	.....	.....38,334	(63,435)	.....	.....	.....	.....	.....	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	.....	.....299,579	.....	.....299,579	(501,994)	.....	.....	.....	.....	.....	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	.....	.....7,481	.....	.....7,481	(111,813)	.....	.....	.....	.....	.....	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	.....	.....1,730	.....	.....1,730	(283,397)	.....	.....	.....	.....	.....	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	.....	.....701,638	.....	.....701,638	...(1,188,538)	.....	.....	.....	.....	.....	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	.....	.....110,790	.....	.....110,790	(872,362)	.....	.....	.....	.....	.....	03.....

QE06

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....210,230	.....	.....210,230	(343,311)	.....	.....	.....	.....	.....	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....	15,928	5,843,249	366.85.....	181,581	.....	.....43,632	.....	.....43,632	(303,763)	.....	.....	.....	.....	.....	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....	50,419	18,464,118	366.21.....	587,387	.....	.....161,499	.....	.....161,499	(966,737)	.....	.....	.....	.....	.....	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	.....	.....28,561	.....	.....28,561	(191,280)	.....	.....	.....	.....	.....	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	.....	.....466,446	.....	.....466,446	(2,193,105)	.....	.....	.....	.....	.....	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	.....	.....166,912	.....	.....166,912	(754,301)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	10/25/2017....	10/23/2020....	4,706	1,290,115	274.16.....	40,563	.....	.....147,364	.....	.....147,364	43,033	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	10/25/2017....	10/23/2020....	22,080	6,021,761	272.72.....	203,802	.....	.....723,266	.....	.....723,266	204,322	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	10/25/2017....	10/23/2020....	1,071	297,769	277.98.....	7,670	.....	.....29,454	.....	.....29,454	9,381	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	10/25/2017....	10/23/2020....	1,013	268,672	265.29.....	12,973	.....	.....40,698	.....	.....40,698	9,739	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	10/25/2017....	10/23/2020....	1,409	375,252	266.31.....	17,289	.....	.....55,187	.....	.....55,187	13,499	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	10/25/2017....	10/23/2020....	7,373	1,966,067	266.67.....	89,062	.....	.....286,101	.....	.....286,101	70,525	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	10/25/2017....	10/23/2020....	6,475	1,776,804	274.39.....	55,236	.....	.....201,298	.....	.....201,298	59,095	.....	.....	.....	.....	.....	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	.....	.....12,054	.....	.....12,054	(21,805)	.....	.....	.....	.....	.....	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	.....	.....97,694	.....	.....97,694	(187,437)	.....	.....	.....	.....	.....	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	.....	.....1,922	.....	.....1,922	(3,676)	.....	.....	.....	.....	.....	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	.....	.....293,513	.....	.....293,513	(570,460)	.....	.....	.....	.....	.....	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	.....	.....4,072	.....	.....4,072	(51,086)	.....	.....	.....	.....	.....	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	.....	.....2,585	.....	.....2,585	(197,273)	.....	.....	.....	.....	.....	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	.....	.....471,437	.....	.....471,437	(913,527)	.....	.....	.....	.....	.....	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	.....	.....122,314	.....	.....122,314	(968,300)	.....	.....	.....	.....	.....	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	.....	.....22,405	.....	.....22,405	(43,719)	.....	.....	.....	.....	.....	03.....

QE06.1

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

QE06.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....10,282	.....	.....10,282	(71,511)	.....	.....	.....	.....	.....	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....	52,091	19,159,191	367.8.....	651,142	.....	.....	.....139,243	.....	.....139,243	(956,919)	.....	.....	.....	.....	.....	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	.....	.....	.....3,003	.....	.....3,003	(17,445)	.....	.....	.....	.....	.....	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	.....	.....	.....427,614	.....	.....427,614	(2,319,921)	.....	.....	.....	.....	.....	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	.....	.....	.....68,195	.....	.....68,195	(311,123)	.....	.....	.....	.....	.....	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	.....	.....	.....2,719	.....	.....2,719	(254,766)	.....	.....	.....	.....	.....	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	.....	.....	.....329,928	.....	.....329,928	(919,109)	.....	.....	.....	.....	.....	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	.....	.....	.....80,509	.....	.....80,509	(989,917)	.....	.....	.....	.....	.....	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	.....	.....	.....91,978	.....	.....91,978	...(1,020,966)	.....	.....	.....	.....	.....	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	.....	.....	.....314,572	.....	.....314,572	...(2,513,441)	.....	.....	.....	.....	.....	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	.....	.....	.....1,883	.....	.....1,883	(5,885)	.....	.....	.....	.....	.....	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	.....	.....	.....86,307	.....	.....86,307	(234,821)	.....	.....	.....	.....	.....	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	.....	.....	.....123,865	.....	.....123,865	(324,708)	.....	.....	.....	.....	.....	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	.....	.....	.....65,088	.....	.....65,088	(143,345)	.....	.....	.....	.....	.....	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	.....	.....	.....321,358	.....	.....321,358	(640,487)	.....	.....	.....	.....	.....	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	.....	.....	.....7,228	.....	.....7,228	(246,146)	.....	.....	.....	.....	.....	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	.....	.....	.....683,937	.....	.....683,937	(1,455,996)	.....	.....	.....	.....	.....	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	.....	.....	.....166,558	.....	.....166,558	(1,172,256)	.....	.....	.....	.....	.....	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	.....	.....	.....131,540	.....	.....131,540	(834,361)	.....	.....	.....	.....	.....	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	.....	.....	.....542,374	.....	.....542,374	...(2,917,126)	.....	.....	.....	.....	.....	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	.....	.....	.....8,882	.....	.....8,882	(15,809)	.....	.....	.....	.....	.....	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	.....	.....	.....20	.....	.....20	(6,211)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....9	.....	.....9	(4,409)	.....	.....	.....	.....	.....	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	.....	.....	.....12,477	.....	.....12,477	(28,023)	.....	.....	.....	.....	.....	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	.....	.....	.....82,896	.....	.....82,896	(186,883)	.....	.....	.....	.....	.....	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	.....	.....	.....242,029	.....	.....242,029	(535,516)	.....	.....	.....	.....	.....	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	.....	.....	.....7,086	.....	.....7,086	(200,780)	.....	.....	.....	.....	.....	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	.....	.....	.....310,276	.....	.....310,276	(726,569)	.....	.....	.....	.....	.....	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	.....	.....	.....121,004	.....	.....121,004	(886,958)	.....	.....	.....	.....	.....	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	.....	.....	.....126,826	.....	.....126,826	(801,278)	.....	.....	.....	.....	.....	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	.....	.....	.....515,686	.....	.....515,686	(2,784,878)	.....	.....	.....	.....	.....	03.....
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	.....	.....	.....1,818	.....	.....1,818	478	.....	.....	.....	.....	.....	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	.....	.....	.....35,631	.....	.....35,631	12,133	.....	.....	.....	.....	.....	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	.....	.....	.....14,085	.....	.....14,085	3,666	.....	.....	.....	.....	.....	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	.....	.....	.....78,876	.....	.....78,876	20,753	.....	.....	.....	.....	.....	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	.....	.....	.....389,990	.....	.....389,990	103,118	.....	.....	.....	.....	.....	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	.....	.....	.....298,376	.....	.....298,376	93,043	.....	.....	.....	.....	.....	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	.....	.....	.....228,554	.....	.....228,554	73,162	.....	.....	.....	.....	.....	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	.....	.....	.....612,671	.....	.....612,671	177,840	.....	.....	.....	.....	.....	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	.....	.....	.....2,223	.....	.....2,223	690	.....	.....	.....	.....	.....	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	.....	.....	.....8,566	.....	.....8,566	3,222	.....	.....	.....	.....	.....	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	.....	.....	.....25,638	.....	.....25,638	7,850	.....	.....	.....	.....	.....	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	.....	.....	.....64,039	.....	.....64,039	19,496	.....	.....	.....	.....	.....	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	.....	.....	.....104,116	.....	.....104,116	32,284	.....	.....	.....	.....	.....	03.....

QE06.3

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge 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	.....	.....	.....106,255	.....	.....106,255	38,010	.....	.....	.....	.....	.....	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	.....	.....	.....65,104	.....	.....65,104	23,111	.....	.....	.....	.....	.....	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	.....	.....	.....322,782	.....	.....322,782	111,907	.....	.....	.....	.....	.....	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	.....	.....	.....4,764	.....	.....4,764	(152,666)	.....	.....	.....	.....	.....	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	.....	.....	.....448,194	.....	.....448,194	(1,229,846)	.....	.....	.....	.....	.....	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	.....	.....	.....127,162	.....	.....127,162	(1,097,600)	.....	.....	.....	.....	.....	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	.....	.....	.....101,618	.....	.....101,618	(837,257)	.....	.....	.....	.....	.....	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	.....	.....	.....435,037	.....	.....435,037	(2,804,516)	.....	.....	.....	.....	.....	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	.....	.....	.....507	.....	.....507	(1,336)	.....	.....	.....	.....	.....	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....	17,719	6,446,346	363.81.....	273,758	.....	.....	.....117,009	.....	.....117,009	(321,703)	.....	.....	.....	.....	.....	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	.....	.....	.....230,704	.....	.....230,704	(624,447)	.....	.....	.....	.....	.....	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	.....	.....	.....3,640	.....	.....3,640	(151,653)	.....	.....	.....	.....	.....	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	.....	.....	.....238,788	.....	.....238,788	(801,724)	.....	.....	.....	.....	.....	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	.....	.....	.....65,758	.....	.....65,758	(717,745)	.....	.....	.....	.....	.....	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	.....	.....	.....55,676	.....	.....55,676	(562,583)	.....	.....	.....	.....	.....	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	.....	.....	.....212,349	.....	.....212,349	(1,793,891)	.....	.....	.....	.....	.....	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	.....	.....	.....230	.....	.....230	(989)	.....	.....	.....	.....	.....	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	.....	.....	.....82,743	.....	.....82,743	(274,775)	.....	.....	.....	.....	.....	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	.....	.....	.....176,591	.....	.....176,591	(595,279)	.....	.....	.....	.....	.....	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	.....	.....	.....5,439	.....	.....5,439	(24,691)	.....	.....	.....	.....	.....	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	.....	.....	.....25,373	.....	.....25,373	(132,437)	.....	.....	.....	.....	.....	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			34,589		34,589	(161,539)						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....571	.....	.....571	(30,608)	.....	.....	.....	.....	.....	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	.....	.....	.....1,113	.....	.....1,113	(77,122)	.....	.....	.....	.....	.....	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	.....	.....	.....29,164	.....	.....29,164	(162,746)	.....	.....	.....	.....	.....	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	.....	.....	.....37,234	.....	.....37,234	(173,712)	.....	.....	.....	.....	.....	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	.....	.....	.....10,132	.....	.....10,132	(163,022)	.....	.....	.....	.....	.....	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	.....	.....	.....107,250	.....	.....107,250	(595,194)	.....	.....	.....	.....	.....	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	.....	.....	.....23,933	.....	.....23,933	(436,714)	.....	.....	.....	.....	.....	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	.....	.....	.....7,874	.....	.....7,874	(115,341)	.....	.....	.....	.....	.....	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	.....	.....	.....22,474	.....	.....22,474	(373,571)	.....	.....	.....	.....	.....	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....	34,920	13,199,866	378.....	485,741	.....	.....	.....38,159	.....	.....38,159	(440,591)	.....	.....	.....	.....	.....	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	.....	.....	.....76,305	.....	.....76,305	(1,076,871)	.....	.....	.....	.....	.....	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	.....	.....	.....1,704	.....	.....1,704	(8,686)	.....	.....	.....	.....	.....	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	.....	.....	.....23,876	.....	.....23,876	8,781	.....	.....	.....	.....	.....	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	.....	.....	.....33,773	.....	.....33,773	10,488	.....	.....	.....	.....	.....	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	.....	.....	.....44,275	.....	.....44,275	13,962	.....	.....	.....	.....	.....	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	.....	.....	.....1,647	.....	.....1,647	606	.....	.....	.....	.....	.....	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	.....	.....	.....19,308	.....	.....19,308	6,288	.....	.....	.....	.....	.....	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	.....	.....	.....291,872	.....	.....291,872	92,288	.....	.....	.....	.....	.....	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	.....	.....	.....222,128	.....	.....222,128	78,880	.....	.....	.....	.....	.....	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	.....	.....	.....48,540	.....	.....48,540	17,496	.....	.....	.....	.....	.....	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	.....	.....	.....230,363	.....	.....230,363	82,359	.....	.....	.....	.....	.....	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	.....	.....	.....508,456	.....	.....508,456	175,812	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

QE06.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call 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	.....	.....	.....20,832	.....	.....20,832	7,567	.....	.....	.....	.....	.....	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	.....	.....	.....55,628	.....	.....55,628	19,857	.....	.....	.....	.....	.....	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	.....	.....	.....37,431	.....	.....37,431	12,191	.....	.....	.....	.....	.....	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	.....	.....	.....134,959	.....	.....134,959	(774,559)	.....	.....	.....	.....	.....	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	.....	.....	.....39,782	.....	.....39,782	(792,727)	.....	.....	.....	.....	.....	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	.....	.....	.....29,671	.....	.....29,671	(432,994)	.....	.....	.....	.....	.....	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	.....	.....	.....88,186	.....	.....88,186	(1,316,191)	.....	.....	.....	.....	.....	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	.....	.....	.....999	.....	.....999	(6,041)	.....	.....	.....	.....	.....	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	.....	.....	.....24,422	.....	.....24,422	(145,839)	.....	.....	.....	.....	.....	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....	13,258	5,177,627	390.53.....	81,139	.....	.....	.....1,420	.....	.....1,420	(89,291)	.....	.....	.....	.....	.....	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	.....	.....	.....59,688	.....	.....59,688	(370,624)	.....	.....	.....	.....	.....	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	.....	.....	.....245,792	.....	.....245,792	(378,636)	.....	.....	.....	.....	.....	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	.....	.....	.....573,113	.....	.....573,113	(884,030)	.....	.....	.....	.....	.....	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	.....	.....	.....309,927	.....	.....309,927	(938,385)	.....	.....	.....	.....	.....	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	.....	.....	.....257,869	.....	.....257,869	(731,950)	.....	.....	.....	.....	.....	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	.....	.....	.....814,612	.....	.....814,612	(2,172,418)	.....	.....	.....	.....	.....	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	.....	.....	.....6,999	.....	.....6,999	(11,409)	.....	.....	.....	.....	.....	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	.....	.....	.....76,140	.....	.....76,140	(117,910)	.....	.....	.....	.....	.....	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	.....	.....	.....24,889	.....	.....24,889	(163,759)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/02/2021....	1,006	298,723	297.08.....	4,140	.....	.....	.....9,594	.....	.....9,594	3,400	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/02/2021....	1,408	400,192	284.28.....	11,172	.....	.....	.....29,939	.....	.....29,939	10,228	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2018....	02/02/2021....	2,189	622,931	284.62.....	17,091	.....	.....	.....45,816	.....	.....45,816	15,726	.....	.....	.....	.....	.....	03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	02/21/2018....	02/02/2021....	6,317	1,795,264	284.21.....	50,294	.....	.....	.....134,774	.....	.....134,774	45,996	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	02/21/2018....	02/02/2021....	11,459	3,341,350	291.59.....	63,285	.....	.....	.....163,626	.....	.....163,626	59,722	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	02/21/2018....	02/02/2021....	6,647	1,950,171	293.4.....	33,388	.....	.....	.....84,062	.....	.....84,062	30,696	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	02/21/2018....	02/02/2021....	15,386	4,478,827	291.1.....	87,151	.....	.....	.....218,799	.....	.....218,799	74,764	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	02/21/2018....	02/19/2021....	832	236,143	283.7.....	6,869	.....	.....	.....18,213	.....	.....18,213	6,206	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	02/21/2018....	02/19/2021....	1,018	278,399	273.46.....	13,117	.....	.....	.....32,631	.....	.....32,631	9,317	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	02/21/2018....	02/19/2021....	9,447	2,588,219	273.97.....	119,222	.....	.....	.....297,987	.....	.....297,987	85,919	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	02/21/2018....	02/19/2021....	1,062	291,708	274.74.....	12,983	.....	.....	.....32,675	.....	.....32,675	9,561	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	02/21/2018....	02/19/2021....	1,274	362,262	284.41.....	10,168	.....	.....	.....26,985	.....	.....26,985	9,283	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	02/21/2018....	02/19/2021....	8,711	2,445,262	280.71.....	82,398	.....	.....	.....216,293	.....	.....216,293	70,457	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	02/21/2018....	02/19/2021....	3,699	1,016,358	274.75.....	45,214	.....	.....	.....113,802	.....	.....113,802	33,306	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	02/21/2018....	02/19/2021....	4,729	1,339,115	283.19.....	39,955	.....	.....	.....105,835	.....	.....105,835	35,805	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	02/21/2018....	02/19/2021....	5,171	1,456,244	281.6.....	46,994	.....	.....	.....123,849	.....	.....123,849	40,919	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	02/21/2018....	02/19/2021....	15,297	4,280,808	279.84.....	150,412	.....	.....	.....393,039	.....	.....393,039	126,200	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	02/21/2018....	02/19/2021....	3,557	1,003,021	282.02.....	31,709	.....	.....	.....83,700	.....	.....83,700	27,833	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	02/21/2018....	02/19/2021....	11,263	3,157,711	280.35.....	108,269	.....	.....	.....283,693	.....	.....283,693	91,871	.....	.....	.....	.....	.....	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	.....	.....	.....431,769	.....	.....431,769	(781,333)	.....	.....	.....	.....	.....	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	.....	.....	.....310,416	.....	.....310,416	(1,013,668)	.....	.....	.....	.....	.....	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	.....	.....	.....229,221	.....	.....229,221	(734,801)	.....	.....	.....	.....	.....	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	.....	.....	.....906,601	.....	.....906,601	(2,766,929)	.....	.....	.....	.....	.....	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	.....	.....	.....132,385	.....	.....132,385	(250,243)	.....	.....	.....	.....	.....	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			276,125		276,125	(501,395)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....31,462	.....	.....31,462	(180,976)	.....	.....	.....	.....	.....	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	.....	.....	.....83	.....	.....83	(1,538)	.....	.....	.....	.....	.....	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	.....	.....	.....24	.....	.....24	(7,753)	.....	.....	.....	.....	.....	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	.....	.....	.....20	.....	.....20	(2,803)	.....	.....	.....	.....	.....	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	.....	.....	.....44,809	.....	.....44,809	(184,595)	.....	.....	.....	.....	.....	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	.....	.....	.....708,820	.....	.....708,820	(1,077,913)	.....	.....	.....	.....	.....	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	.....	.....	.....345,318	.....	.....345,318	(897,495)	.....	.....	.....	.....	.....	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	.....	.....	.....363,396	.....	.....363,396	(910,727)	.....	.....	.....	.....	.....	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	.....	.....	.....1,117,066	.....	.....1,117,066	(2,602,549)	.....	.....	.....	.....	.....	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....	2,195	787,064	358.63.....	32,261	.....	.....	.....25,333	.....	.....25,333	(39,651)	.....	.....	.....	.....	.....	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	.....	.....	.....228,468	.....	.....228,468	(325,584)	.....	.....	.....	.....	.....	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	.....	.....	.....334,366	.....	.....334,366	(489,703)	.....	.....	.....	.....	.....	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	.....	.....	.....101,313	.....	.....101,313	29,648	.....	.....	.....	.....	.....	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	.....	.....	.....209,054	.....	.....209,054	61,412	.....	.....	.....	.....	.....	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	.....	.....	.....211,494	.....	.....211,494	61,948	.....	.....	.....	.....	.....	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	.....	.....	.....101,354	.....	.....101,354	34,630	.....	.....	.....	.....	.....	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	.....	.....	.....640,822	.....	.....640,822	177,845	.....	.....	.....	.....	.....	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	.....	.....	.....644,351	.....	.....644,351	211,845	.....	.....	.....	.....	.....	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	.....	.....	.....424,082	.....	.....424,082	140,043	.....	.....	.....	.....	.....	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	.....	.....	.....1,381,625	.....	.....1,381,625	429,127	.....	.....	.....	.....	.....	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	.....	.....	.....42,785	.....	.....42,785	(178,863)	.....	.....	.....	.....	.....	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			769,826		769,826	(1,179,778)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....462,591	.....	.....462,591	...(1,187,761)	.....	.....	.....	.....	.....	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	.....	.....	.....293,125	.....	.....293,125	...(727,542)	.....	.....	.....	.....	.....	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	.....	.....	.....1,130,001	.....	.....1,130,001	...(2,710,209)	.....	.....	.....	.....	.....	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	.....	.....	.....60,743	.....	.....60,743	(89,971)	.....	.....	.....	.....	.....	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	.....	.....	.....243,682	.....	.....243,682	(364,896)	.....	.....	.....	.....	.....	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	.....	.....	.....269,987	.....	.....269,987	(408,237)	.....	.....	.....	.....	.....	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	.....	.....	.....1,053,180	.....	.....1,053,180	...(1,408,241)	.....	.....	.....	.....	.....	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	.....	.....	.....558,807	.....	.....558,807	...(1,202,464)	.....	.....	.....	.....	.....	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	.....	.....	.....592,883	.....	.....592,883	...(1,232,597)	.....	.....	.....	.....	.....	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....	158,040	...57,403,423	363.22.....	1,801,660	.....	.....	.....1,337,356	.....	.....1,337,356	...(2,710,604)	.....	.....	.....	.....	.....	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	.....	.....	.....99,879	.....	.....99,879	(133,777)	.....	.....	.....	.....	.....	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	.....	.....	.....227,978	.....	.....227,978	(305,008)	.....	.....	.....	.....	.....	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	.....	.....	.....470,208	.....	.....470,208	(628,021)	.....	.....	.....	.....	.....	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	.....	.....	.....67,662	.....	.....67,662	(227,543)	.....	.....	.....	.....	.....	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	.....	.....	.....608,979	.....	.....608,979	(850,889)	.....	.....	.....	.....	.....	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	.....	.....	.....381,974	.....	.....381,974	(882,390)	.....	.....	.....	.....	.....	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	.....	.....	.....237,865	.....	.....237,865	(520,341)	.....	.....	.....	.....	.....	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	.....	.....	.....1,055,120	.....	.....1,055,120	...(2,261,045)	.....	.....	.....	.....	.....	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	.....	.....	.....88,453	.....	.....88,453	(127,664)	.....	.....	.....	.....	.....	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	.....	.....	.....255,412	.....	.....255,412	(355,866)	.....	.....	.....	.....	.....	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	.....	.....	.....455,390	.....	.....455,390	(648,312)	.....	.....	.....	.....	.....	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			53,209		53,209	(187,407)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018....	04/27/2021....	10,876	2,975,038	273.53.....	131,190	.....	.....347,373	.....	.....347,373	97,859	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018....	04/27/2021....	7,664	2,096,599	273.55.....	92,370	.....	.....244,633	.....	.....244,633	68,940	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018....	04/27/2021....	20,916	5,723,167	273.62.....	251,349	.....	.....666,156	.....	.....666,156	187,961	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018....	04/27/2021....	1,317	360,524	273.78.....	15,719	.....	.....41,729	.....	.....41,729	11,807	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018....	04/27/2021....	88,055	24,582,295	279.17.....	832,648	.....	.....2,310,501	.....	.....2,310,501	708,226	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018....	04/27/2021....	52,048	14,619,782	280.89.....	455,230	.....	.....1,283,320	.....	.....1,283,320	407,183	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018....	04/27/2021....	39,679	11,195,447	282.15.....	327,399	.....	.....929,596	.....	.....929,596	300,230	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	04/30/2018....	04/27/2021....	7,988	2,258,283	282.72.....	64,173	.....	.....182,712	.....	.....182,712	59,460	.....	.....	.....	.....	.....	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	.....	.....335,095	.....	.....335,095	(513,327)	.....	.....	.....	.....	.....	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....	52,866	19,004,094	359.48.....	761,792	.....	.....604,382	.....	.....604,382	(926,903)	.....	.....	.....	.....	.....	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	.....	.....95,465	.....	.....95,465	(362,825)	.....	.....	.....	.....	.....	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	.....	.....841,678	.....	.....841,678	(1,293,774)	.....	.....	.....	.....	.....	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	.....	.....930,424	.....	.....930,424	(2,303,939)	.....	.....	.....	.....	.....	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....	121,705	44,628,113	366.69.....	1,393,526	.....	.....819,607	.....	.....819,607	(1,958,114)	.....	.....	.....	.....	.....	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	.....	.....1,563,189	.....	.....1,563,189	(3,597,451)	.....	.....	.....	.....	.....	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	.....	.....280,613	.....	.....280,613	(421,652)	.....	.....	.....	.....	.....	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	.....	.....227	.....	.....227	(3,273)	.....	.....	.....	.....	.....	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	.....	.....494,337	.....	.....494,337	(826,926)	.....	.....	.....	.....	.....	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	.....	.....348,187	.....	.....348,187	(939,199)	.....	.....	.....	.....	.....	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	.....	.....270,798	.....	.....270,798	(712,698)	.....	.....	.....	.....	.....	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	.....	.....847,484	.....	.....847,484	(2,128,556)	.....	.....	.....	.....	.....	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		119,870		119,870	(201,332)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....280,446	.....	.....280,446	(463,219)	.....	.....	.....	.....	.....	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	.....	.....	.....289,943	.....	.....289,943	(478,081)	.....	.....	.....	.....	.....	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	.....	.....	.....47,010	.....	.....47,010	(196,692)	.....	.....	.....	.....	.....	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	.....	.....	.....31,081	.....	.....31,081	(145,689)	.....	.....	.....	.....	.....	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	.....	.....	.....556,501	.....	.....556,501	...(1,013,027)	.....	.....	.....	.....	.....	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	.....	.....	.....295,847	.....	.....295,847	(892,216)	.....	.....	.....	.....	.....	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	.....	.....	.....424,538	.....	.....424,538	...(1,246,459)	.....	.....	.....	.....	.....	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	.....	.....	.....684,710	.....	.....684,710	...(1,916,501)	.....	.....	.....	.....	.....	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	.....	.....	.....71,689	.....	.....71,689	(130,270)	.....	.....	.....	.....	.....	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....	12,528	4,550,153	363.19.....	182,287	.....	.....	.....113,894	.....	.....113,894	(209,521)	.....	.....	.....	.....	.....	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	.....	.....	.....217,430	.....	.....217,430	(397,886)	.....	.....	.....	.....	.....	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	.....	.....	.....371,393	.....	.....371,393	(653,486)	.....	.....	.....	.....	.....	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	.....	.....	.....384,823	.....	.....384,823	...(1,088,089)	.....	.....	.....	.....	.....	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	.....	.....	.....330,674	.....	.....330,674	(898,041)	.....	.....	.....	.....	.....	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	.....	.....	.....743,487	.....	.....743,487	...(1,968,537)	.....	.....	.....	.....	.....	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	.....	.....	.....128,756	.....	.....128,756	(225,028)	.....	.....	.....	.....	.....	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	.....	.....	.....197,917	.....	.....197,917	(343,573)	.....	.....	.....	.....	.....	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	.....	.....	.....349,104	.....	.....349,104	(613,575)	.....	.....	.....	.....	.....	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	.....	.....	.....52,208	.....	.....52,208	(226,424)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/28/2021....	483	132,217	273.51.....	5,923	.....	.....	.....15,455	.....	.....15,455	4,368	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/28/2021....	6,304	1,726,929	273.96.....	75,807	.....	.....	.....199,045	.....	.....199,045	56,673	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/28/2021....	12,602	3,450,233	273.79.....	152,621			399,803		399,803	113,512						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/28/2021....	9,198	2,607,378	283.46.....	72,589	.....	.....	.....211,878	.....	.....211,878	69,266	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/28/2021....	20,635	5,654,950	274.04.....	247,339	.....	.....	.....650,145	.....	.....650,145	174,625	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/28/2021....	21,813	6,154,796	282.16.....	182,936	.....	.....	.....528,257	.....	.....528,257	169,873	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/28/2021....	42,984	12,079,229	281.02.....	379,923	.....	.....	.....1,056,214	.....	.....1,056,214	314,507	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	06/01/2018....	05/28/2021....	96,711	27,025,028	279.44.....	918,168	.....	.....	.....2,580,783	.....	.....2,580,783	799,679	.....	.....	.....	.....	.....	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	.....	.....	.....31,356	.....	.....31,356	(139,290)	.....	.....	.....	.....	.....	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	.....	.....	.....400,920	.....	.....400,920	(724,455)	.....	.....	.....	.....	.....	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	.....	.....	.....282,435	.....	.....282,435	(818,384)	.....	.....	.....	.....	.....	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	.....	.....	.....201,011	.....	.....201,011	(563,872)	.....	.....	.....	.....	.....	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....	137,076	50,774,166	370.41.....	1,684,659	.....	.....	.....740,131	.....	.....740,131	(2,016,817)	.....	.....	.....	.....	.....	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	.....	.....	.....109,547	.....	.....109,547	(197,950)	.....	.....	.....	.....	.....	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	.....	.....	.....134,899	.....	.....134,899	(244,997)	.....	.....	.....	.....	.....	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	.....	.....	.....167,044	.....	.....167,044	(302,015)	.....	.....	.....	.....	.....	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	.....	.....	.....147	.....	.....147	(1,947)	.....	.....	.....	.....	.....	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	.....	.....	.....428,082	.....	.....428,082	(770,067)	.....	.....	.....	.....	.....	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	.....	.....	.....391,485	.....	.....391,485	(1,122,108)	.....	.....	.....	.....	.....	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	.....	.....	.....301,493	.....	.....301,493	(845,539)	.....	.....	.....	.....	.....	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	.....	.....	.....649,259	.....	.....649,259	(1,759,951)	.....	.....	.....	.....	.....	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	.....	.....	.....63,592	.....	.....63,592	(116,698)	.....	.....	.....	.....	.....	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	.....	.....	.....112,402	.....	.....112,402	(205,469)	.....	.....	.....	.....	.....	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	.....	.....	.....142,154	.....	.....142,154	(255,578)	.....	.....	.....	.....	.....	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			21,389		21,389	(93,172)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/29/2018....	06/28/2021....	1,605	440,360	274.39.....	20,249	.....	.....50,199	.....	.....50,199	14,381	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/29/2018....	06/28/2021....	11,697	3,217,348	275.05.....	143,664	.....	.....358,211	.....	.....358,211	103,695	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/29/2018....	06/28/2021....	8,948	2,457,765	274.66.....	111,669	.....	.....277,497	.....	.....277,497	79,840	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/29/2018....	06/28/2021....	19,793	5,651,406	285.52.....	153,234	.....	.....405,064	.....	.....405,064	134,501	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/29/2018....	06/28/2021....	36,095	9,922,042	274.89.....	446,220	.....	.....1,111,072	.....	.....1,111,072	303,994	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/29/2018....	06/28/2021....	40,741	11,437,111	280.73.....	392,685	.....	.....1,033,788	.....	.....1,033,788	316,724	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/29/2018....	06/28/2021....	41,192	11,551,063	280.42.....	402,519	.....	.....1,009,822	.....	.....1,009,822	310,366	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/29/2018....	06/28/2021....	121,728	34,088,670	280.04.....	1,209,571	.....	.....3,104,363	.....	.....3,104,363	934,169	.....	.....	.....	.....	.....	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....	49,531	17,971,195	362.83.....	742,464	.....	.....484,865	.....	.....484,865	(816,015)	.....	.....	.....	.....	.....	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	.....	.....468,246	.....	.....468,246	(1,230,734)	.....	.....	.....	.....	.....	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	.....	.....450,801	.....	.....450,801	(1,158,966)	.....	.....	.....	.....	.....	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	.....	.....703,583	.....	.....703,583	(1,741,446)	.....	.....	.....	.....	.....	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	.....	.....124,742	.....	.....124,742	(212,528)	.....	.....	.....	.....	.....	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	.....	.....189,718	.....	.....189,718	(317,766)	.....	.....	.....	.....	.....	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	.....	.....159,937	.....	.....159,937	(273,073)	.....	.....	.....	.....	.....	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	.....	.....47,519	.....	.....47,519	(183,160)	.....	.....	.....	.....	.....	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	.....	.....48,676	.....	.....48,676	(188,082)	.....	.....	.....	.....	.....	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	.....	.....504,196	.....	.....504,196	(859,489)	.....	.....	.....	.....	.....	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	.....	.....464,811	.....	.....464,811	(1,228,251)	.....	.....	.....	.....	.....	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	.....	.....480,015	.....	.....480,015	(1,221,290)	.....	.....	.....	.....	.....	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	.....	.....915,027	.....	.....915,027	(2,277,459)	.....	.....	.....	.....	.....	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		71,454		71,454	(122,959)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/18/2018....	07/16/2021....	14,765	5,367,843	363.56.....	216,450	.....	.....	.....139,963	.....	.....139,963	(239,593)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/18/2018....	07/16/2021....	27,688	10,069,200	363.67.....	404,518	.....	.....	.....260,589	.....	.....260,589	(448,662)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/31/2018....	07/30/2021....	12,446	4,693,311	377.08.....	109,653	.....	.....	.....42,828	.....	.....42,828	(152,834)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/31/2018....	07/30/2021....	63,470	23,014,197	362.6.....	900,004	.....	.....	.....649,202	.....	.....649,202	(1,036,172)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/31/2018....	07/30/2021....	56,985	21,107,396	370.4.....	630,259	.....	.....	.....340,074	.....	.....340,074	(821,556)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/31/2018....	07/30/2021....	53,722	19,868,033	369.83.....	605,448	.....	.....	.....334,708	.....	.....334,708	(783,300)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/31/2018....	07/30/2021....	111,143	41,074,096	369.56.....	1,263,699	.....	.....	.....706,588	.....	.....706,588	(1,629,014)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/31/2018....	07/30/2021....	14,101	5,118,572	363.....	197,552	.....	.....	.....140,660	.....	.....140,660	(229,079)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/31/2018....	07/30/2021....	25,679	9,306,699	362.42.....	366,187	.....	.....	.....265,616	.....	.....265,616	(420,127)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/31/2018....	07/30/2021....	30,374	11,007,964	362.42.....	433,126	.....	.....	.....314,171	.....	.....314,171	(496,926)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	07/31/2018....	07/30/2021....	13,131	3,644,342	277.54.....	190,894	.....	.....	.....360,512	.....	.....360,512	107,196	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	07/31/2018....	07/30/2021....	936	268,385	286.85.....	9,325	.....	.....	.....18,011	.....	.....18,011	5,945	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	07/31/2018....	07/30/2021....	10,068	2,804,665	278.57.....	140,712	.....	.....	.....272,330	.....	.....272,330	82,093	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	07/31/2018....	07/30/2021....	21,711	6,034,620	277.95.....	310,741	.....	.....	.....600,347	.....	.....600,347	179,499	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	07/31/2018....	07/30/2021....	11,078	3,192,490	288.18.....	104,202	.....	.....	.....200,111	.....	.....200,111	66,745	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	07/31/2018....	07/30/2021....	29,233	8,116,696	277.66.....	423,041	.....	.....	.....816,575	.....	.....816,575	237,353	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	07/31/2018....	07/30/2021....	730	210,129	287.99.....	6,920	.....	.....	.....13,303	.....	.....13,303	4,431	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	07/31/2018....	07/30/2021....	2,488	701,969	282.11.....	30,237	.....	.....	.....58,840	.....	.....58,840	18,548	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	07/31/2018....	07/30/2021....	48,979	13,905,121	283.9.....	553,075	.....	.....	.....1,053,117	.....	.....1,053,117	323,209	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	07/31/2018....	07/30/2021....	37,133	10,524,232	283.42.....	427,716	.....	.....	.....832,164	.....	.....832,164	260,656	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	07/31/2018....	07/30/2021....	98,805	28,009,341	283.48.....	1,135,273	.....	.....	.....2,169,138	.....	.....2,169,138	651,051	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/02/2018....	07/30/2021....	1,476	385,673	261.34.....	13,237			7,704		7,704	(21,627)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....372,126	.....	.....372,126	...(1,091,367)	.....	.....	.....	.....	.....	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....	16,213	4,450,617	274.51.....	76,849	.....	.....	.....16,393	.....	.....16,393	...(148,527)	.....	.....	.....	.....	.....	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	.....	.....	.....683,732	.....	.....683,732	...(1,987,991)	.....	.....	.....	.....	.....	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	.....	.....	.....21,843	.....	.....21,843	...(147,812)	.....	.....	.....	.....	.....	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	.....	.....	.....48,988	.....	.....48,988	...(272,493)	.....	.....	.....	.....	.....	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	.....	.....	.....329,825	.....	.....329,825	...(1,553,609)	.....	.....	.....	.....	.....	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	.....	.....	.....542,394	.....	.....542,394	...(792,434)	.....	.....	.....	.....	.....	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	.....	.....	.....380,111	.....	.....380,111	...(831,352)	.....	.....	.....	.....	.....	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	.....	.....	.....394,533	.....	.....394,533	...(832,964)	.....	.....	.....	.....	.....	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	.....	.....	.....106,917	.....	.....106,917	...(158,182)	.....	.....	.....	.....	.....	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	.....	.....	.....177,157	.....	.....177,157	...(262,355)	.....	.....	.....	.....	.....	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	.....	.....	.....278,573	.....	.....278,573	...(412,344)	.....	.....	.....	.....	.....	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	.....	.....	.....49,096	.....	.....49,096	...(159,407)	.....	.....	.....	.....	.....	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	.....	.....	.....1,172	.....	.....1,172	...(2,747)	.....	.....	.....	.....	.....	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	.....	.....	.....509,226	.....	.....509,226	...(1,186,272)	.....	.....	.....	.....	.....	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	.....	.....	.....31,311	.....	.....31,311	...(188,426)	.....	.....	.....	.....	.....	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	.....	.....	.....836,788	.....	.....836,788	...(1,954,934)	.....	.....	.....	.....	.....	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	.....	.....	.....89,641	.....	.....89,641	...(431,181)	.....	.....	.....	.....	.....	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	.....	.....	.....52,281	.....	.....52,281	...(214,188)	.....	.....	.....	.....	.....	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	.....	.....	.....508,065	.....	.....508,065	...(1,763,035)	.....	.....	.....	.....	.....	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			401,145		401,145	...(658,223)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....6,276	.....	.....6,276	(20,596)	.....	.....	.....	.....	.....	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	.....	.....	.....495,651	.....	.....495,651	...(1,219,270)	.....	.....	.....	.....	.....	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	.....	.....	.....291,167	.....	.....291,167	(704,317)	.....	.....	.....	.....	.....	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	.....	.....	.....699,158	.....	.....699,158	...(1,633,880)	.....	.....	.....	.....	.....	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	.....	.....	.....152,516	.....	.....152,516	(254,995)	.....	.....	.....	.....	.....	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	.....	.....	.....190,822	.....	.....190,822	(311,729)	.....	.....	.....	.....	.....	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	.....	.....	.....166,384	.....	.....166,384	(274,767)	.....	.....	.....	.....	.....	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	.....	.....	.....52,274	.....	.....52,274	(182,009)	.....	.....	.....	.....	.....	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	42,218	298.19.....	1,110	.....	.....	.....1,477	.....	.....1,477	507	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/30/2021....	9,462	2,690,250	284.32.....	132,455	.....	.....	.....205,874	.....	.....205,874	66,952	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/30/2021....	11,648	3,302,981	283.56.....	167,821	.....	.....	.....261,617	.....	.....261,617	84,385	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/30/2021....	1,456	431,877	296.68.....	12,216	.....	.....	.....16,723	.....	.....16,723	5,768	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/30/2021....	166	48,449	292.....	1,707	.....	.....	.....2,498	.....	.....2,498	858	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/30/2021....	20,549	5,851,102	284.74.....	283,076	.....	.....	.....439,184	.....	.....439,184	143,454	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/30/2021....	6,562	1,901,861	289.84.....	73,838	.....	.....	.....110,608	.....	.....110,608	37,631	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/30/2021....	8,617	2,544,410	295.27.....	76,980	.....	.....	.....107,850	.....	.....107,850	37,245	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/31/2018....	08/30/2021....	26,013	7,399,627	284.46.....	362,203	.....	.....	.....532,471	.....	.....532,471	148,181	.....	.....	.....	.....	.....	03.....
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	.....	.....	.....888,339	.....	.....888,339	282,619	.....	.....	.....	.....	.....	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	.....	.....	.....783,198	.....	.....783,198	223,441	.....	.....	.....	.....	.....	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	.....	.....	.....2,221,543	.....	.....2,221,543	639,007	.....	.....	.....	.....	.....	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	.....	.....	.....13,940	.....	.....13,940	4,454	.....	.....	.....	.....	.....	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			6,130		6,130	(15,930)						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....383,558	.....	.....383,558	(986,112)	.....	.....	.....	.....	.....	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	.....	.....	.....17,639	.....	.....17,639	(118,070)	.....	.....	.....	.....	.....	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	.....	.....	....614,661	.....	....614,661	...(1,577,992)	.....	.....	.....	.....	.....	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	.....	.....	....235,068	.....	....235,068	...(1,247,821)	.....	.....	.....	.....	.....	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	.....	.....	....37,968	.....	....37,968	(170,736)	.....	.....	.....	.....	.....	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	.....	.....	....399,596	.....	....399,596	...(1,527,200)	.....	.....	.....	.....	.....	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	.....	.....	....1,414	.....	....1,414	(5,293)	.....	.....	.....	.....	.....	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	.....	.....	....46,346	.....	....46,346	(162,551)	.....	.....	.....	.....	.....	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	.....	.....	....355,840	.....	....355,840	(586,557)	.....	.....	.....	.....	.....	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	.....	.....	....2,305	.....	....2,305	(7,573)	.....	.....	.....	.....	.....	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	.....	.....	....329,611	.....	....329,611	(805,772)	.....	.....	.....	.....	.....	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	.....	.....	....388,718	.....	....388,718	(923,510)	.....	.....	.....	.....	.....	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	.....	.....	....754,469	.....	....754,469	(1,757,899)	.....	.....	.....	.....	.....	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	.....	.....	....99,861	.....	....99,861	(162,634)	.....	.....	.....	.....	.....	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	.....	.....	....157,183	.....	....157,183	(259,472)	.....	.....	.....	.....	.....	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	.....	.....	....273,789	.....	....273,789	(450,000)	.....	.....	.....	.....	.....	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....	14,416	5,414,445	375.59.....	143,870	.....	.....	....63,551	.....	....63,551	(181,736)	.....	.....	.....	.....	.....	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	.....	.....	....397,604	.....	....397,604	(558,282)	.....	.....	.....	.....	.....	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	.....	.....	....2,365	.....	....2,365	(6,063)	.....	.....	.....	.....	.....	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	.....	.....	....687,515	.....	....687,515	...(1,412,038)	.....	.....	.....	.....	.....	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	.....	.....	....534,959	.....	....534,959	...(1,078,070)	.....	.....	.....	.....	.....	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	.....	.....	....1,003,274	.....	....1,003,274	...(1,979,096)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....165,653	.....	.....165,653	(236,662)	.....	.....	.....	.....	.....	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	.....	.....	.....294,339	.....	.....294,339	(420,317)	.....	.....	.....	.....	.....	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	.....	.....	.....324,212	.....	.....324,212	(459,188)	.....	.....	.....	.....	.....	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	.....	.....	.....3,646	.....	.....3,646	(9,156)	.....	.....	.....	.....	.....	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	.....	.....	.....605,540	.....	.....605,540	...(1,400,071)	.....	.....	.....	.....	.....	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	.....	.....	.....48,186	.....	.....48,186	(284,257)	.....	.....	.....	.....	.....	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	.....	.....	.....1,094,492	.....	.....1,094,492	...(2,568,901)	.....	.....	.....	.....	.....	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	.....	.....	.....202,347	.....	.....202,347	(902,556)	.....	.....	.....	.....	.....	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	.....	.....	.....100,190	.....	.....100,190	(423,492)	.....	.....	.....	.....	.....	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	.....	.....	.....858,792	.....	.....858,792	...(2,901,102)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2020....	19	5,790	302.5.....	86	.....	.....	.....65	.....	.....65	5	.....	.....	.....	.....	.....	03.....
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	.....	.....	.....44,783	.....	.....44,783	18,186	.....	.....	.....	.....	.....	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	.....	.....	.....52,786	.....	.....52,786	21,448	.....	.....	.....	.....	.....	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	.....	.....	.....35,038	.....	.....35,038	14,210	.....	.....	.....	.....	.....	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	.....	.....	.....54,096	.....	.....54,096	21,971	.....	.....	.....	.....	.....	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	.....	.....	.....2,636	.....	.....2,636	1,060	.....	.....	.....	.....	.....	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	.....	.....	.....77,665	.....	.....77,665	31,553	.....	.....	.....	.....	.....	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	.....	.....	.....11,978	.....	.....11,978	3,910	.....	.....	.....	.....	.....	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	.....	.....	.....24,473	.....	.....24,473	8,029	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	10/02/2018....	10/01/2021....	695	209,785	301.87.....	4,746	.....	.....	.....5,821	.....	.....5,821	1,964	.....	.....	.....	.....	.....	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	.....	.....	.....164,560	.....	.....164,560	54,221	.....	.....	.....	.....	.....	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			100		100	(92)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	4,297	1,246,325	290.04.....	49,298	.....	.....	.....72,283	.....	.....72,283	24,180	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	22,284	6,437,182	288.87.....	268,008	.....	.....	.....386,358	.....	.....386,358	119,073	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	1,555	462,653	297.62.....	12,904	.....	.....	.....17,203	.....	.....17,203	5,880	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	2,023	607,072	300.02.....	15,062	.....	.....	.....19,210	.....	.....19,210	6,537	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	803	242,552	301.96.....	5,463	.....	.....	.....6,686	.....	.....6,686	2,255	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	890	255,745	287.28.....	11,402	.....	.....	.....17,077	.....	.....17,077	5,603	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	323	95,642	296.39.....	2,829	.....	.....	.....3,847	.....	.....3,847	1,314	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	1,076	319,360	296.77.....	9,277	.....	.....	.....12,541	.....	.....12,541	4,287	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	20,471	5,914,386	288.92.....	245,705	.....	.....	.....363,674	.....	.....363,674	120,792	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	10,212	3,026,178	296.33.....	89,766	.....	.....	.....122,164	.....	.....122,164	41,738	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2020....	151	45,596	302.36.....	685	.....	.....	.....531	.....	.....531	53	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	2,895	851,901	294.25.....	27,858	.....	.....	.....39,027	.....	.....39,027	13,284	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	8,319	2,490,607	299.39.....	63,741	.....	.....	.....82,306	.....	.....82,306	28,067	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	21,444	6,183,942	288.37.....	263,104	.....	.....	.....391,079	.....	.....391,079	127,150	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	13,433	3,963,754	295.08.....	124,706	.....	.....	.....172,784	.....	.....172,784	58,920	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	19,481	5,744,430	294.87.....	182,510	.....	.....	.....222,851	.....	.....222,851	55,691	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	42,083	12,398,099	294.61.....	398,708	.....	.....	.....532,940	.....	.....532,940	164,281	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	62,491	18,384,310	294.19.....	602,853	.....	.....	.....766,752	.....	.....766,752	205,826	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2021....	98,509	28,916,394	293.54.....	977,064	.....	.....	.....1,260,852	.....	.....1,260,852	348,953	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2020....	126	35,999	286.05.....	1,397	.....	.....	.....2,446	.....	.....2,446	929	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2020....	506	146,148	288.99.....	4,860	.....	.....	.....8,342	.....	.....8,342	3,309	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2020....	92	26,550	288.87.....	889			1,527		1,527	605						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2020....	8,352	2,417,039	289.41.....	78,579	.....	.....	.....134,250	.....	.....134,250	53,514	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2020....	1,000	287,752	287.83.....	10,180	.....	.....	.....17,650	.....	.....17,650	6,895	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/02/2018....	10/01/2020....	1,695	497,584	293.61.....	12,792	.....	.....	.....20,126	.....	.....20,126	8,156	.....	.....	.....	.....	.....	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	.....	.....	.....78,610	.....	.....78,610	(356,783)	.....	.....	.....	.....	.....	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	.....	.....	.....47,164	.....	.....47,164	(79,827)	.....	.....	.....	.....	.....	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	.....	.....	.....127,547	.....	.....127,547	(202,068)	.....	.....	.....	.....	.....	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	.....	.....	.....174,498	.....	.....174,498	(282,663)	.....	.....	.....	.....	.....	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	.....	.....	.....50,193	.....	.....50,193	(160,200)	.....	.....	.....	.....	.....	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	.....	.....	.....280,330	.....	.....280,330	(449,904)	.....	.....	.....	.....	.....	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	.....	.....	.....19,265	.....	.....19,265	(49,441)	.....	.....	.....	.....	.....	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	.....	.....	.....327,232	.....	.....327,232	(757,092)	.....	.....	.....	.....	.....	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....	14,098	5,155,457	365.69.....	189,335	.....	.....	.....127,140	.....	.....127,140	(215,289)	.....	.....	.....	.....	.....	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	.....	.....	.....401,855	.....	.....401,855	(922,759)	.....	.....	.....	.....	.....	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	.....	.....	.....606,560	.....	.....606,560	(1,365,860)	.....	.....	.....	.....	.....	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	.....	.....	.....40,904	.....	.....40,904	(194,384)	.....	.....	.....	.....	.....	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	.....	.....	.....346,776	.....	.....346,776	(794,289)	.....	.....	.....	.....	.....	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	.....	.....	.....16,415	.....	.....16,415	(105,436)	.....	.....	.....	.....	.....	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	.....	.....	.....403	.....	.....403	(90,189)	.....	.....	.....	.....	.....	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	.....	.....	.....41	.....	.....41	(81,970)	.....	.....	.....	.....	.....	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	.....	.....	.....24	.....	.....24	(36,892)	.....	.....	.....	.....	.....	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	.....	.....	.....510	.....	.....510	(162,644)	.....	.....	.....	.....	.....	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			69		69	(42,102)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....181,076	.....	.....181,076	(284,107)	.....	.....	.....	.....	.....	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	.....	.....7,222	.....	.....7,222	(16,128)	.....	.....	.....	.....	.....	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	.....	.....963,567	.....	.....963,567	...(2,183,189)	.....	.....	.....	.....	.....	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	.....	.....64,374	.....	.....64,374	(353,404)	.....	.....	.....	.....	.....	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	.....	.....1,406,374	.....	.....1,406,374	...(3,298,634)	.....	.....	.....	.....	.....	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	.....	.....78,693	.....	.....78,693	(373,968)	.....	.....	.....	.....	.....	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	.....	.....201,815	.....	.....201,815	(783,981)	.....	.....	.....	.....	.....	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	.....	.....6,987	.....	.....6,987	(15,138)	.....	.....	.....	.....	.....	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....	198,238	52,640,010	265.54.....	1,306,386	.....	.....766,505	.....	.....766,505	...(2,544,172)	.....	.....	.....	.....	.....	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	.....	.....1,259	.....	.....1,259	(4,511)	.....	.....	.....	.....	.....	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	.....	.....99,253	.....	.....99,253	(161,516)	.....	.....	.....	.....	.....	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	.....	.....448,140	.....	.....448,140	(499,392)	.....	.....	.....	.....	.....	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	.....	.....148,991	.....	.....148,991	(252,985)	.....	.....	.....	.....	.....	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	.....	.....462,739	.....	.....462,739	(525,987)	.....	.....	.....	.....	.....	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	.....	.....681,986	.....	.....681,986	...(1,045,153)	.....	.....	.....	.....	.....	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	.....	.....778,146	.....	.....778,146	...(1,230,285)	.....	.....	.....	.....	.....	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	.....	.....1,203,030	.....	.....1,203,030	...(1,751,237)	.....	.....	.....	.....	.....	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	.....	.....40,383	.....	.....40,383	(83,233)	.....	.....	.....	.....	.....	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	.....	.....67,921	.....	.....67,921	(123,579)	.....	.....	.....	.....	.....	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	.....	.....51,990	.....	.....51,990	(165,035)	.....	.....	.....	.....	.....	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	.....	.....65,075	.....	.....65,075	(173,705)	.....	.....	.....	.....	.....	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		106,764		106,764	(361,771)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....2,408	.....	.....2,408	(6,999)	.....	.....	.....	.....	.....	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	.....	.....	.....244,445	.....	.....244,445	(282,511)	.....	.....	.....	.....	.....	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	.....	.....	.....432,789	.....	.....432,789	(482,484)	.....	.....	.....	.....	.....	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	.....	.....	.....180,892	.....	.....180,892	(198,345)	.....	.....	.....	.....	.....	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	.....	.....	.....567,786	.....	.....567,786	(532,405)	.....	.....	.....	.....	.....	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	.....	.....	.....503,377	.....	.....503,377	(606,184)	.....	.....	.....	.....	.....	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	.....	.....	.....685,017	.....	.....685,017	(650,528)	.....	.....	.....	.....	.....	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	.....	.....	.....859,934	.....	.....859,934	(1,053,841)	.....	.....	.....	.....	.....	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	.....	.....	.....991,755	.....	.....991,755	(1,205,291)	.....	.....	.....	.....	.....	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	.....	.....	.....1,726,392	.....	.....1,726,392	(2,038,886)	.....	.....	.....	.....	.....	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	.....	.....	.....76,423	.....	.....76,423	(91,467)	.....	.....	.....	.....	.....	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	.....	.....	.....120,256	.....	.....120,256	(130,383)	.....	.....	.....	.....	.....	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	.....	.....	.....51,637	.....	.....51,637	(87,008)	.....	.....	.....	.....	.....	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	.....	.....	.....103,838	.....	.....103,838	(173,271)	.....	.....	.....	.....	.....	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	.....	.....	.....78,150	.....	.....78,150	(127,920)	.....	.....	.....	.....	.....	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	.....	.....	.....752	.....	.....752	(1,527)	.....	.....	.....	.....	.....	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	.....	.....	.....227,617	.....	.....227,617	(219,437)	.....	.....	.....	.....	.....	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	.....	.....	.....451,168	.....	.....451,168	(413,629)	.....	.....	.....	.....	.....	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	.....	.....	.....26,918	.....	.....26,918	(42,916)	.....	.....	.....	.....	.....	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	.....	.....	.....1,377,191	.....	.....1,377,191	(2,226,984)	.....	.....	.....	.....	.....	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	.....	.....	.....94,591	.....	.....94,591	(336,860)	.....	.....	.....	.....	.....	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			1,971,571		1,971,571	(3,145,272)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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	.....	.....	.....261,699	.....	.....261,699	(770,670)	.....	.....	.....	.....	.....	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	.....	.....	.....320,217	.....	.....320,217	(796,942)	.....	.....	.....	.....	.....	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	.....	.....	.....34,909	.....	.....34,909	(60,709)	.....	.....	.....	.....	.....	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	.....	.....	.....1,468,612	.....	.....1,468,612	...(3,202,560)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	11/02/2018....	10/09/2020....	179	51,001	284.76.....	700	.....	.....	.....3,710	.....	.....3,710	1,371	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	11/02/2018....	10/09/2020....	337	98,399	291.76.....	797	.....	.....	.....4,635	.....	.....4,635	1,863	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	11/02/2018....	10/08/2021....	586	167,462	285.66.....	3,296	.....	.....	.....12,113	.....	.....12,113	3,932	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	11/02/2018....	10/08/2021....	1,322	375,102	283.65.....	8,247	.....	.....	.....29,739	.....	.....29,739	9,472	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	11/02/2018....	10/08/2021....	1,621	464,395	286.51.....	8,715	.....	.....	.....32,265	.....	.....32,265	10,554	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	11/02/2018....	10/08/2021....	5,447	1,533,130	281.47.....	37,899	.....	.....	.....133,504	.....	.....133,504	41,546	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	11/02/2018....	10/08/2021....	418	123,127	294.59.....	1,437	.....	.....	.....5,555	.....	.....5,555	1,907	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	11/02/2018....	10/08/2021....	1,082	320,784	296.49.....	3,330	.....	.....	.....12,889	.....	.....12,889	4,445	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	11/02/2018....	10/08/2021....	7,646	2,180,395	285.18.....	44,072	.....	.....	.....161,281	.....	.....161,281	52,133	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	11/02/2018....	10/08/2021....	673	199,199	296.11.....	2,117	.....	.....	.....8,195	.....	.....8,195	2,824	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	11/02/2018....	10/08/2021....	739	210,370	284.53.....	4,408	.....	.....	.....16,032	.....	.....16,032	5,151	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	11/02/2018....	10/09/2020....	287	81,743	284.76.....	1,122	.....	.....	.....5,946	.....	.....5,946	2,197	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	11/02/2018....	10/08/2021....	18,260	...5,324,492	291.59.....	74,487	.....	.....	.....268,623	.....	.....268,623	80,122	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	11/02/2018....	10/08/2021....	660	196,972	298.52.....	1,799	.....	.....	.....6,947	.....	.....6,947	2,398	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	11/02/2018....	10/08/2021....	10,342	...2,945,353	284.8.....	60,798	.....	.....	.....221,710	.....	.....221,710	71,414	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	11/02/2018....	10/08/2021....	18,442	...5,374,160	291.41.....	75,990	.....	.....	.....280,302	.....	.....280,302	88,074	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	11/02/2018....	10/08/2021....	2,075	604,077	291.19.....	8,654	.....	.....	.....33,062	.....	.....33,062	11,183	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	11/02/2018....	10/08/2021....	33,892	...9,830,062	290.04.....	150,669			533,005		533,005	150,178						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

QE06.24

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/30/2020....	68	19,317	286.09.....	249	.....	.....	.....1,308	.....	.....1,308	487	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/30/2020....	386	110,296	285.66.....	1,465	.....	.....	.....7,646	.....	.....7,646	2,829	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/30/2020....	1,112	315,588	283.92.....	4,737	.....	.....	.....23,941	.....	.....23,941	8,601	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/30/2020....	1,491	402,844	270.24.....	14,282	.....	.....	.....52,494	.....	.....52,494	14,040	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/09/2020....	636	181,302	284.95.....	2,454	.....	.....	.....13,059	.....	.....13,059	4,842	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/30/2020....	2,428	653,208	269.05.....	24,744	.....	.....	.....88,383	.....	.....88,383	23,018	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/30/2020....	4,381	1,205,273	275.11.....	32,131	.....	.....	.....132,942	.....	.....132,942	39,708	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/30/2020....	3,078	850,259	276.26.....	21,120	.....	.....	.....89,854	.....	.....89,854	27,538	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/30/2020....	4,894	1,344,854	274.77.....	36,600	.....	.....	.....150,185	.....	.....150,185	44,515	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/30/2020....	1,107	304,637	275.09.....	8,131	.....	.....	.....33,626	.....	.....33,626	10,039	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	810	219,340	270.8.....	9,328	.....	.....	.....28,248	.....	.....28,248	7,651	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	2,745	740,550	269.75.....	33,041	.....	.....	.....98,581	.....	.....98,581	26,293	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	127	36,155	285.....	753	.....	.....	.....2,712	.....	.....2,712	876	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	5,050	1,367,132	270.71.....	58,382	.....	.....	.....176,572	.....	.....176,572	47,763	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	14,557	3,931,018	270.05.....	173,015	.....	.....	.....518,407	.....	.....518,407	125,053	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/09/2020....	1,193	339,399	284.53.....	4,735	.....	.....	.....24,984	.....	.....24,984	9,194	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	645	181,562	281.43.....	4,578	.....	.....	.....15,897	.....	.....15,897	4,948	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	14,806	3,999,986	270.16.....	175,170	.....	.....	.....525,684	.....	.....525,684	126,007	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	12,436	3,458,712	278.11.....	103,430	.....	.....	.....345,459	.....	.....345,459	103,434	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	1,966	531,669	270.48.....	22,945	.....	.....	.....69,171	.....	.....69,171	18,648	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	25,804	7,139,157	276.67.....	229,407	.....	.....	.....756,647	.....	.....756,647	218,213	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	23,236	6,275,355	270.07.....	275,944	.....	.....	.....831,489	.....	.....831,489	218,573	.....	.....	.....	.....	.....	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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	37,851	10,448,346	276.04.....	346,336	.....	.....	.....1,093,011	.....	....1,093,011	281,631	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	2,321	639,693	275.58.....	21,687	.....	.....	.....70,127	.....	....70,127	20,312	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	11/01/2021....	89,061	24,520,252	275.32.....	841,914	.....	.....	.....2,691,599	.....	....2,691,599	729,669	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/09/2020....	1,077	314,738	292.16.....	2,469	.....	.....	.....14,382	.....	....14,382	5,788	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/09/2020....	1,891	548,339	290.03.....	5,083	.....	.....	.....29,216	.....	....29,216	11,611	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/09/2020....	1,111	321,567	289.52.....	3,100	.....	.....	.....17,727	.....	....17,727	7,012	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/09/2020....	574	166,751	290.69.....	1,469	.....	.....	.....8,489	.....	....8,489	3,391	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/02/2018....	10/09/2020....	46	13,594	293.09.....	99	.....	.....	.....577	.....	....577	233	.....	.....	.....	.....	.....	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	.....	.....	.....4,499	.....	....4,499	(20,958)	.....	.....	.....	.....	.....	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	.....	.....	.....4,268	.....	....4,268	(51,764)	.....	.....	.....	.....	.....	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	.....	.....	.....650	.....	....650	(1,376)	.....	.....	.....	.....	.....	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	.....	.....	.....15,419	.....	....15,419	(87,779)	.....	.....	.....	.....	.....	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	.....	.....	.....5,634	.....	....5,634	(80,212)	.....	.....	.....	.....	.....	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	.....	.....	.....708	.....	....708	(1,500)	.....	.....	.....	.....	.....	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	.....	.....	.....1,640	.....	....1,640	(8,817)	.....	.....	.....	.....	.....	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	.....	.....	.....50,043	.....	....50,043	(179,777)	.....	.....	.....	.....	.....	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	.....	.....	.....8,371	.....	....8,371	(76,491)	.....	.....	.....	.....	.....	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	.....	.....	.....6,484	.....	....6,484	(28,195)	.....	.....	.....	.....	.....	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	.....	.....	.....5,705	.....	....5,705	(92,407)	.....	.....	.....	.....	.....	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	.....	.....	.....5,767	.....	....5,767	(21,781)	.....	.....	.....	.....	.....	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	.....	.....	.....58,901	.....	....58,901	(383,728)	.....	.....	.....	.....	.....	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			28,473		28,473	(210,494)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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	.....	.....	.....14,893	.....	.....14,893	(88,421)	.....	.....	.....	.....	.....	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	.....	.....	.....3,266	.....	.....3,266	(22,751)	.....	.....	.....	.....	.....	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	.....	.....	.....11,097	.....	.....11,097	(16,523)	.....	.....	.....	.....	.....	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	.....	.....	.....15,643	.....	.....15,643	(23,306)	.....	.....	.....	.....	.....	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	.....	.....	.....9,071	.....	.....9,071	(13,560)	.....	.....	.....	.....	.....	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	.....	.....	.....2,216	.....	.....2,216	(6,737)	.....	.....	.....	.....	.....	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	.....	.....	.....1,271,692	.....	.....1,271,692	(1,888,217)	.....	.....	.....	.....	.....	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	.....	.....	.....68,649	.....	.....68,649	(210,918)	.....	.....	.....	.....	.....	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	.....	.....	.....334	.....	.....334	(663)	.....	.....	.....	.....	.....	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	.....	.....	.....21,383	.....	.....21,383	(31,931)	.....	.....	.....	.....	.....	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	.....	.....	.....9,165	.....	.....9,165	(23,455)	.....	.....	.....	.....	.....	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	.....	.....	.....1,815,435	.....	.....1,815,435	(2,692,524)	.....	.....	.....	.....	.....	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	.....	.....	.....1,360	.....	.....1,360	(1,992)	.....	.....	.....	.....	.....	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	.....	.....	.....135,851	.....	.....135,851	(348,584)	.....	.....	.....	.....	.....	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	.....	.....	.....254,779	.....	.....254,779	(581,248)	.....	.....	.....	.....	.....	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	.....	.....	.....16,947	.....	.....16,947	(37,714)	.....	.....	.....	.....	.....	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	.....	.....	.....6,277	.....	.....6,277	(9,422)	.....	.....	.....	.....	.....	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	.....	.....	.....1,464,155	.....	.....1,464,155	(2,943,089)	.....	.....	.....	.....	.....	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	.....	.....	.....638	.....	.....638	(1,264)	.....	.....	.....	.....	.....	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	.....	.....	.....2,461	.....	.....2,461	(4,925)	.....	.....	.....	.....	.....	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	.....	.....	.....235	.....	.....235	(48,900)	.....	.....	.....	.....	.....	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			1,836		1,836	(187,843)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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	.....	.....298	....	.....298	(843)	.....	.....	.....	.....	.....	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	.....	.....707	....	.....707	(146,268)	.....	.....	.....	.....	.....	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	.....	.....107,846	....	.....107,846	(125,680)	.....	.....	.....	.....	.....	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	.....	.....529,896	....	.....529,896	(496,675)	.....	.....	.....	.....	.....	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	.....	.....915,132	....	.....915,132	(857,436)	.....	.....	.....	.....	.....	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	.....	.....320,288	....	.....320,288	(418,960)	.....	.....	.....	.....	.....	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	.....	.....3,346	....	.....3,346	(4,624)	.....	.....	.....	.....	.....	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	.....	.....1,161,354	....	.....1,161,354	(1,088,132)	.....	.....	.....	.....	.....	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	.....	.....993,250	....	.....993,250	(1,226,817)	.....	.....	.....	.....	.....	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	.....	.....1,056,439	....	.....1,056,439	(1,285,144)	.....	.....	.....	.....	.....	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	.....	.....1,868,225	....	.....1,868,225	(2,206,709)	.....	.....	.....	.....	.....	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	.....	.....37,662	....	.....37,662	(42,447)	.....	.....	.....	.....	.....	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	.....	.....126,143	....	.....126,143	(149,350)	.....	.....	.....	.....	.....	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	.....	.....104,279	....	.....104,279	(185,527)	.....	.....	.....	.....	.....	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	.....	.....89,770	....	.....89,770	(156,620)	.....	.....	.....	.....	.....	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	.....	.....94,213	....	.....94,213	(159,155)	.....	.....	.....	.....	.....	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	.....	.....6,780	....	.....6,780	(6,202)	.....	.....	.....	.....	.....	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	.....	.....14,388	....	.....14,388	(13,160)	.....	.....	.....	.....	.....	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	.....	.....310,820	....	.....310,820	(289,903)	.....	.....	.....	.....	.....	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	.....	.....6,176	....	.....6,176	(17,459)	.....	.....	.....	.....	.....	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	.....	.....1,182	....	.....1,182	(3,566)	.....	.....	.....	.....	.....	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		1,037,942		1,037,942	(1,530,812)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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	.....	.....	.....43,409	.....	.....43,409	(130,149)	.....	.....	.....	.....	.....	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	.....	.....	.....61,465	.....	.....61,465	(90,754)	.....	.....	.....	.....	.....	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	.....	.....	.....15,434	.....	.....15,434	(38,341)	.....	.....	.....	.....	.....	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	.....	.....	.....1,514,580	.....	.....1,514,580	(2,235,039)	.....	.....	.....	.....	.....	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	.....	.....	.....31,919	.....	.....31,919	(77,370)	.....	.....	.....	.....	.....	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	.....	.....	.....218,068	.....	.....218,068	(543,495)	.....	.....	.....	.....	.....	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	.....	.....	.....314,844	.....	.....314,844	(703,776)	.....	.....	.....	.....	.....	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	.....	.....	.....95,089	.....	.....95,089	(209,492)	.....	.....	.....	.....	.....	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	.....	.....	.....1,295	.....	.....1,295	(2,754)	.....	.....	.....	.....	.....	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	.....	.....	.....12,294	.....	.....12,294	(17,721)	.....	.....	.....	.....	.....	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	.....	.....	.....1,092,086	.....	.....1,092,086	(2,170,267)	.....	.....	.....	.....	.....	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	.....	.....	.....50,287	.....	.....50,287	(102,473)	.....	.....	.....	.....	.....	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	.....	.....	.....3,544	.....	.....3,544	(37,365)	.....	.....	.....	.....	.....	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	.....	.....	.....16,418	.....	.....16,418	(94,411)	.....	.....	.....	.....	.....	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	.....	.....	.....9,103	.....	.....9,103	(54,052)	.....	.....	.....	.....	.....	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	.....	.....	.....13,047	.....	.....13,047	(19,384)	.....	.....	.....	.....	.....	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	.....	.....	.....14,597	.....	.....14,597	(21,241)	.....	.....	.....	.....	.....	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	.....	.....	.....26,513	.....	.....26,513	(39,233)	.....	.....	.....	.....	.....	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	.....	.....	.....114,835	.....	.....114,835	(169,745)	.....	.....	.....	.....	.....	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	.....	.....	.....298,296	.....	.....298,296	(313,111)	.....	.....	.....	.....	.....	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	.....	.....	.....565,307	.....	.....565,307	(597,076)	.....	.....	.....	.....	.....	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			322,285		322,285	(479,044)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....759,419	.....	.....759,419	(794,059)	.....	.....	.....	.....	.....	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	.....	.....	.....925,577	.....	.....925,577	...(1,294,837)	.....	.....	.....	.....	.....	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	.....	.....	.....1,111,069	.....	.....1,111,069	...(1,522,890)	.....	.....	.....	.....	.....	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	.....	.....	.....1,833,488	.....	.....1,833,488	...(2,436,156)	.....	.....	.....	.....	.....	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	.....	.....	.....42,929	.....	.....42,929	(64,469)	.....	.....	.....	.....	.....	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	.....	.....	.....75,773	.....	.....75,773	(108,335)	.....	.....	.....	.....	.....	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	.....	.....	.....70,140	.....	.....70,140	(171,026)	.....	.....	.....	.....	.....	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	.....	.....	.....40,001	.....	.....40,001	(95,475)	.....	.....	.....	.....	.....	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	.....	.....	.....34,660	.....	.....34,660	(73,005)	.....	.....	.....	.....	.....	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	.....	.....	.....19,639	.....	.....19,639	(20,888)	.....	.....	.....	.....	.....	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	.....	.....	.....2,459	.....	.....2,459	(5,208)	.....	.....	.....	.....	.....	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	.....	.....	.....236,295	.....	.....236,295	(253,091)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2020....	159	45,493	286.21.....	708	.....	.....	.....3,066	.....	.....3,066	1,119	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	670	181,793	271.37.....	8,518	.....	.....	.....23,005	.....	.....23,005	6,265	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	570	155,063	272.27.....	6,979	.....	.....	.....19,057	.....	.....19,057	5,255	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	1,310	376,199	287.1.....	8,156	.....	.....	.....25,737	.....	.....25,737	8,414	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	11,691	3,173,862	271.49.....	147,916	.....	.....	.....400,090	.....	.....400,090	109,144	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	974	277,595	284.95.....	6,745	.....	.....	.....20,963	.....	.....20,963	6,725	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	1,909	539,579	282.61.....	14,796	.....	.....	.....45,114	.....	.....45,114	14,152	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	728	205,532	282.46.....	5,679	.....	.....	.....17,293	.....	.....17,293	5,416	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	19,466	5,292,729	271.9.....	242,198	.....	.....	.....658,376	.....	.....658,376	169,191	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	29,858	8,111,735	271.68.....	374,859			1,022,350		1,022,350	274,061						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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NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	11,062	3,101,457	280.38.....	95,145			284,159		284,159	86,960						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2020....	93	26,487	284.71.....	456			1,933		1,933	690						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	2,272	634,669	279.34.....	20,495			60,583		60,583	18,313						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	1,578	441,761	280.01.....	13,803			41,074		41,074	12,515						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	50,372	14,004,460	278.02.....	482,239			1,395,306		1,395,306	396,665						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	32,363	8,792,978	271.7.....	405,979			1,100,918		1,100,918	290,404						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	70,405	19,543,779	277.59.....	687,057			1,972,018		1,972,018	552,303						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2021....	103,467	28,637,679	276.78.....	1,046,466			2,913,893		2,913,893	760,547						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2020....	185	52,544	283.53.....	978			4,068		4,068	1,425						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2020....	1,512	411,172	271.86.....	15,456			50,833		50,833	14,057						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2020....	3,417	927,379	271.43.....	35,688			116,303		116,303	31,860						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2020....	1,661	464,426	279.64.....	11,088			42,902		42,902	13,986						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2020....	4,344	1,202,768	276.9.....	33,914			124,103		124,103	38,253						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2020....	7,829	2,171,422	277.37.....	59,535			219,991		219,991	68,478						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/03/2018....	11/30/2020....	10,602	2,927,197	276.09.....	86,580			311,504		311,504	94,394						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			11,371		11,371	(20,626)						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			12,715		12,715	(71,292)						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			927		927	(3,151)						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			1,833		1,833	(10,806)						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			33,309		33,309	(122,184)						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			6,124		6,124	(45,058)						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			54,160		54,160	(213,410)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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	.....	.....	.....16,063	.....	.....16,063	(70,335)	.....	.....	.....	.....	.....	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	.....	.....	.....14,616	.....	.....14,616	(20,110)	.....	.....	.....	.....	.....	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	.....	.....	.....61,128	.....	.....61,128	(83,836)	.....	.....	.....	.....	.....	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	.....	.....	.....78,753	.....	.....78,753	(106,617)	.....	.....	.....	.....	.....	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	.....	.....	.....7,137	.....	.....7,137	(12,002)	.....	.....	.....	.....	.....	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	.....	.....	.....20,634	.....	.....20,634	(56,242)	.....	.....	.....	.....	.....	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	.....	.....	.....1,107,873	.....	.....1,107,873	...(1,494,190)	.....	.....	.....	.....	.....	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	.....	.....	.....1,608	.....	.....1,608	(3,343)	.....	.....	.....	.....	.....	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	.....	.....	.....2,338	.....	.....2,338	(4,781)	.....	.....	.....	.....	.....	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	.....	.....	.....990	.....	.....990	(6,924)	.....	.....	.....	.....	.....	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	.....	.....	.....6,620	.....	.....6,620	(11,001)	.....	.....	.....	.....	.....	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	.....	.....	.....7,958	.....	.....7,958	(60,512)	.....	.....	.....	.....	.....	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	.....	.....	.....48,125	.....	.....48,125	(82,668)	.....	.....	.....	.....	.....	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	.....	.....	.....909	.....	.....909	(5,463)	.....	.....	.....	.....	.....	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	.....	.....	.....97,549	.....	.....97,549	(262,264)	.....	.....	.....	.....	.....	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	.....	.....	.....287,676	.....	.....287,676	(392,626)	.....	.....	.....	.....	.....	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	.....	.....	.....18,109	.....	.....18,109	(41,442)	.....	.....	.....	.....	.....	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	.....	.....	.....1,268,917	.....	.....1,268,917	...(1,716,010)	.....	.....	.....	.....	.....	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	.....	.....	.....77,131	.....	.....77,131	(168,025)	.....	.....	.....	.....	.....	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	.....	.....	.....214,093	.....	.....214,093	(474,870)	.....	.....	.....	.....	.....	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	.....	.....	.....150,040	.....	.....150,040	(304,556)	.....	.....	.....	.....	.....	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			139,287		139,287	(274,617)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/03/2018....	11/30/2021....	1,853	467,646	252.42.....	20,731	.....	.....21,823	.....	.....21,823	(29,832)	.....	.....	.....	.....	.....	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	.....	.....1,363,185	.....	.....1,363,185	...(2,450,148)	.....	.....	.....	.....	.....	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	.....	.....3,635	.....	.....3,635	(5,747)	.....	.....	.....	.....	.....	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	.....	.....21,662	.....	.....21,662	(55,931)	.....	.....	.....	.....	.....	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	.....	.....672	.....	.....672	(1,454)	.....	.....	.....	.....	.....	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	.....	.....39,724	.....	.....39,724	(101,384)	.....	.....	.....	.....	.....	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	.....	.....65,253	.....	.....65,253	(152,378)	.....	.....	.....	.....	.....	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	.....	.....126,802	.....	.....126,802	(279,932)	.....	.....	.....	.....	.....	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	.....	.....428,955	.....	.....428,955	(871,169)	.....	.....	.....	.....	.....	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	.....	.....6,930	.....	.....6,930	(11,830)	.....	.....	.....	.....	.....	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	.....	.....25,239	.....	.....25,239	(42,988)	.....	.....	.....	.....	.....	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	.....	.....47,406	.....	.....47,406	(81,020)	.....	.....	.....	.....	.....	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	.....	.....9,431	.....	.....9,431	(33,188)	.....	.....	.....	.....	.....	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	.....	.....50,172	.....	.....50,172	(76,594)	.....	.....	.....	.....	.....	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	.....	.....455,700	.....	.....455,700	(777,042)	.....	.....	.....	.....	.....	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	.....	.....17,687	.....	.....17,687	(62,922)	.....	.....	.....	.....	.....	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	.....	.....128,464	.....	.....128,464	(219,682)	.....	.....	.....	.....	.....	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	.....	.....12,604	.....	.....12,604	(37,232)	.....	.....	.....	.....	.....	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	.....	.....595,099	.....	.....595,099	...(1,013,575)	.....	.....	.....	.....	.....	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	.....	.....51,664	.....	.....51,664	(144,660)	.....	.....	.....	.....	.....	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	.....	.....26,535	.....	.....26,535	(78,848)	.....	.....	.....	.....	.....	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		81,652		81,652	(215,733)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....149,420	.....	.....149,420	(381,886)	.....	.....	.....	.....	.....	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	.....	.....8,765	.....	.....8,765	(14,913)	.....	.....	.....	.....	.....	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	.....	.....67,345	.....	.....67,345	(107,131)	.....	.....	.....	.....	.....	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	.....	.....551,856	.....	.....551,856	(1,284,134)	.....	.....	.....	.....	.....	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	.....	.....4,189	.....	.....4,189	(12,848)	.....	.....	.....	.....	.....	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	.....	.....323,564	.....	.....323,564	(499,260)	.....	.....	.....	.....	.....	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	.....	.....16,395	.....	.....16,395	(49,295)	.....	.....	.....	.....	.....	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	.....	.....82,278	.....	.....82,278	(125,188)	.....	.....	.....	.....	.....	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	.....	.....14,731	.....	.....14,731	(36,999)	.....	.....	.....	.....	.....	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	.....	.....523,929	.....	.....523,929	(813,441)	.....	.....	.....	.....	.....	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	.....	.....43,408	.....	.....43,408	(83,141)	.....	.....	.....	.....	.....	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	.....	.....393,150	.....	.....393,150	(473,400)	.....	.....	.....	.....	.....	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	.....	.....153,435	.....	.....153,435	(260,588)	.....	.....	.....	.....	.....	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	.....	.....383,319	.....	.....383,319	(456,634)	.....	.....	.....	.....	.....	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	.....	.....577,341	.....	.....577,341	(933,757)	.....	.....	.....	.....	.....	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	.....	.....691,144	.....	.....691,144	(1,083,189)	.....	.....	.....	.....	.....	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	.....	.....1,282,150	.....	.....1,282,150	(1,962,433)	.....	.....	.....	.....	.....	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	.....	.....9,629	.....	.....9,629	(19,803)	.....	.....	.....	.....	.....	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	.....	.....70,313	.....	.....70,313	(134,211)	.....	.....	.....	.....	.....	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	.....	.....29,878	.....	.....29,878	(94,741)	.....	.....	.....	.....	.....	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	.....	.....1,121	.....	.....1,121	(4,119)	.....	.....	.....	.....	.....	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		55,607		55,607	(164,694)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....65,218	.....	.....65,218	(196,288)	.....	.....	.....	.....	.....	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	.....	.....174,717	.....	.....174,717	(211,727)	.....	.....	.....	.....	.....	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	.....	.....356,997	.....	.....356,997	(430,727)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	12/26/2018....	12/24/2020....	2,948	788,617	267.51.....	23,692	.....	.....111,826	.....	.....111,826	28,373	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	12/26/2018....	12/23/2021....	3,154	849,014	269.19.....	30,022	.....	.....114,999	.....	.....114,999	30,313	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	12/26/2018....	12/23/2021....	355	101,872	286.69.....	1,374	.....	.....8,191	.....	.....8,191	2,680	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	12/26/2018....	12/23/2021....	300	84,280	281.12.....	1,577	.....	.....7,504	.....	.....7,504	2,301	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	12/26/2018....	12/23/2021....	765	208,804	273.1.....	6,054	.....	.....24,958	.....	.....24,958	6,938	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	12/26/2018....	12/23/2021....	26,645	7,175,383	269.3.....	252,351	.....	.....968,629	.....	.....968,629	245,811	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	12/26/2018....	12/23/2021....	92	25,919	281.09.....	486	.....	.....2,310	.....	.....2,310	708	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	12/26/2018....	12/23/2021....	1,984	558,964	281.75.....	10,090	.....	.....48,508	.....	.....48,508	14,978	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	12/26/2018....	12/23/2021....	22,252	5,980,220	268.75.....	216,119	.....	.....820,967	.....	.....820,967	198,002	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	12/26/2018....	12/23/2021....	20,795	5,771,979	277.57.....	131,778	.....	.....589,533	.....	.....589,533	159,958	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	12/26/2018....	12/23/2021....	243	68,247	281.13.....	1,277	.....	.....8,011	.....	.....8,011	2,674	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	12/26/2018....	12/24/2020....	2,581	696,309	269.77.....	18,206	.....	.....92,077	.....	.....92,077	24,497	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	12/26/2018....	12/23/2021....	30,922	8,544,748	276.33.....	208,714	.....	.....889,568	.....	.....889,568	227,270	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	12/26/2018....	12/23/2021....	19,626	5,260,999	268.06.....	196,676	.....	.....737,411	.....	.....737,411	175,713	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	12/26/2018....	12/23/2021....	3,615	1,007,673	278.71.....	21,602	.....	.....98,612	.....	.....98,612	29,435	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	12/26/2018....	12/23/2021....	56,928	15,626,813	274.5.....	420,957	.....	.....1,737,960	.....	.....1,737,960	446,339	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	12/26/2018....	12/23/2021....	76,710	21,042,433	274.31.....	572,565	.....	.....2,356,314	.....	.....2,356,314	603,819	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	12/26/2018....	12/24/2020....	320	89,612	279.87.....	1,182	.....	.....7,129	.....	.....7,129	2,304	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	12/26/2018....	12/24/2020....	8,970	2,472,626	275.66.....	43,933		267,167		267,167	80,395						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/24/2020....	1,370	378,896	276.53.....	6,340			29,572		29,572	8,023						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/24/2020....	327	91,917	280.97.....	1,118			6,074		6,074	1,863						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/24/2020....	4,537	1,248,130	275.09.....	23,057			137,724		137,724	40,952						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/23/2021....	132	35,948	273.1.....	1,042			4,297		4,297	1,195						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	12/26/2018....	12/23/2021....	860	233,179	271.29.....	7,420			39,620		39,620	12,139						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			4,710		4,710	(14,317)						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			6,665		6,665	(21,676)						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			2,706		2,706	(7,155)						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			22,435		22,435	(65,455)						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....	706	179,248	253.91.....	7,751			6,084		6,084	(12,545)						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			10,672		10,672	(110,802)						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			8,749		8,749	(24,228)						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			23,573		23,573	(124,078)						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			12,246		12,246	(114,206)						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			66,154		66,154	(425,555)						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			5,623		5,623	(75,194)						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			3,742		3,742	(7,434)						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			21,836		21,836	(102,379)						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			1,950		1,950	(7,442)						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			1,663		1,663	(8,965)						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			21,180		21,180	(125,167)						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			12,935		12,935	(111,135)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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	.....	.....28,254	.....	.....28,254	(214,245)	.....	.....	.....	.....	.....	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	.....	.....5,408	.....	.....5,408	(9,780)	.....	.....	.....	.....	.....	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	.....	.....3,634	.....	.....3,634	(6,142)	.....	.....	.....	.....	.....	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	.....	.....94,460	.....	.....94,460	(167,637)	.....	.....	.....	.....	.....	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	.....	.....288,363	.....	.....288,363	(502,501)	.....	.....	.....	.....	.....	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	.....	.....15,651	.....	.....15,651	(38,889)	.....	.....	.....	.....	.....	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	.....	.....22,057	.....	.....22,057	(78,493)	.....	.....	.....	.....	.....	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	.....	.....574,163	.....	.....574,163	(996,562)	.....	.....	.....	.....	.....	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	.....	.....32,245	.....	.....32,245	(117,309)	.....	.....	.....	.....	.....	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	.....	.....561,363	.....	.....561,363	(993,404)	.....	.....	.....	.....	.....	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	.....	.....70,919	.....	.....70,919	(213,641)	.....	.....	.....	.....	.....	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	.....	.....1,158,295	.....	.....1,158,295	(2,019,591)	.....	.....	.....	.....	.....	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	.....	.....204,949	.....	.....204,949	(583,125)	.....	.....	.....	.....	.....	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	.....	.....195,877	.....	.....195,877	(593,897)	.....	.....	.....	.....	.....	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	.....	.....147,579	.....	.....147,579	(394,600)	.....	.....	.....	.....	.....	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	.....	.....638,064	.....	.....638,064	(1,673,148)	.....	.....	.....	.....	.....	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	.....	.....3,214	.....	.....3,214	(13,886)	.....	.....	.....	.....	.....	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	.....	.....3,571	.....	.....3,571	(6,403)	.....	.....	.....	.....	.....	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	.....	.....957,837	.....	.....957,837	(2,265,902)	.....	.....	.....	.....	.....	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	.....	.....7,913	.....	.....7,913	(25,309)	.....	.....	.....	.....	.....	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	.....	.....1,067	.....	.....1,067	(8,134)	.....	.....	.....	.....	.....	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		4,288		4,288	(10,926)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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	.....	.....	.....409	.....	.....409	(1,472)	.....	.....	.....	.....	.....	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	.....	.....	.....8,617	.....	.....8,617	(27,883)	.....	.....	.....	.....	.....	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	.....	.....	.....193	.....	.....193	(339)	.....	.....	.....	.....	.....	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	.....	.....	.....68,837	.....	.....68,837	(220,867)	.....	.....	.....	.....	.....	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	.....	.....	.....25,495	.....	.....25,495	(86,513)	.....	.....	.....	.....	.....	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	.....	.....	.....79,117	.....	.....79,117	(243,470)	.....	.....	.....	.....	.....	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	.....	.....	.....995	.....	.....995	(1,215)	.....	.....	.....	.....	.....	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	.....	.....	.....223,239	.....	.....223,239	(267,080)	.....	.....	.....	.....	.....	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	.....	.....	.....1,800	.....	.....1,800	(3,683)	.....	.....	.....	.....	.....	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	.....	.....	.....438,975	.....	.....438,975	(525,182)	.....	.....	.....	.....	.....	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	.....	.....	.....1,332	.....	.....1,332	(2,604)	.....	.....	.....	.....	.....	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	.....	.....	.....525,463	.....	.....525,463	(631,861)	.....	.....	.....	.....	.....	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	.....	.....	.....216,815	.....	.....216,815	(368,429)	.....	.....	.....	.....	.....	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	.....	.....	.....1,511	.....	.....1,511	(3,114)	.....	.....	.....	.....	.....	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	.....	.....	.....1,336	.....	.....1,336	(2,670)	.....	.....	.....	.....	.....	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	.....	.....	.....696,079	.....	.....696,079	(831,802)	.....	.....	.....	.....	.....	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	.....	.....	.....823,687	.....	.....823,687	(1,325,246)	.....	.....	.....	.....	.....	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	.....	.....	.....682,439	.....	.....682,439	(1,086,587)	.....	.....	.....	.....	.....	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	.....	.....	.....1,130,012	.....	.....1,130,012	(1,732,455)	.....	.....	.....	.....	.....	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	.....	.....	.....103	.....	.....103	(451)	.....	.....	.....	.....	.....	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	.....	.....	.....1,829	.....	.....1,829	(2,920)	.....	.....	.....	.....	.....	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	.....	.....	.....803	.....	.....803	(1,283)	.....	.....	.....	.....	.....	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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....30,063	.....	.....30,063	(56,448)	.....	.....	.....	.....	.....	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	.....	.....	.....2,375	.....	.....2,375	(8,017)	.....	.....	.....	.....	.....	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	.....	.....	.....53,469	.....	.....53,469	(102,881)	.....	.....	.....	.....	.....	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	.....	.....	.....36,236	.....	.....36,236	(69,042)	.....	.....	.....	.....	.....	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	.....	.....	.....1,829	.....	.....1,829	(4,535)	.....	.....	.....	.....	.....	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	.....	.....	.....30,844	.....	.....30,844	(139,563)	.....	.....	.....	.....	.....	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	.....	.....	.....76,618	.....	.....76,618	(104,610)	.....	.....	.....	.....	.....	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	.....	.....	.....337,496	.....	.....337,496	(470,297)	.....	.....	.....	.....	.....	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	.....	.....	.....279,140	.....	.....279,140	(384,487)	.....	.....	.....	.....	.....	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	.....	.....	.....125,988	.....	.....125,988	(245,322)	.....	.....	.....	.....	.....	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	.....	.....	.....329,521	.....	.....329,521	(456,799)	.....	.....	.....	.....	.....	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	.....	.....	.....495,779	.....	.....495,779	(931,785)	.....	.....	.....	.....	.....	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	.....	.....	.....443,011	.....	.....443,011	(807,913)	.....	.....	.....	.....	.....	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	.....	.....	.....609,109	.....	.....609,109	(1,085,336)	.....	.....	.....	.....	.....	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	.....	.....	.....30,814	.....	.....30,814	(79,973)	.....	.....	.....	.....	.....	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	.....	.....	.....13,257	.....	.....13,257	(38,975)	.....	.....	.....	.....	.....	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	.....	.....	.....39,967	.....	.....39,967	(97,594)	.....	.....	.....	.....	.....	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	.....	.....	.....11,119	.....	.....11,119	(51,956)	.....	.....	.....	.....	.....	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	.....	.....	.....179	.....	.....179	(1,332)	.....	.....	.....	.....	.....	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	.....	.....	.....12,762	.....	.....12,762	(56,246)	.....	.....	.....	.....	.....	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	.....	.....	.....3,994	.....	.....3,994	(25,070)	.....	.....	.....	.....	.....	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			331		331	(2,046)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....171	.....	.....171	(620)	.....	.....	.....	.....	.....	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	.....	.....3,227	.....	.....3,227	(14,264)	.....	.....	.....	.....	.....	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	.....	.....7,635	.....	.....7,635	(28,424)	.....	.....	.....	.....	.....	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	.....	.....3,783	.....	.....3,783	(36,674)	.....	.....	.....	.....	.....	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	.....	.....3,321	.....	.....3,321	(43,578)	.....	.....	.....	.....	.....	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	.....	.....9,223	.....	.....9,223	(82,379)	.....	.....	.....	.....	.....	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	.....	.....165	.....	.....165	(2,901)	.....	.....	.....	.....	.....	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	.....	.....562	.....	.....562	(10,195)	.....	.....	.....	.....	.....	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	.....	.....726	.....	.....726	(15,144)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/15/2019....	01/14/2021....	5,724	1,510,966	263.95.....	38,869	.....	.....11,771	.....	.....11,771	(86,365)	.....	.....	.....	.....	.....	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	.....	.....11,127	.....	.....11,127	(82,178)	.....	.....	.....	.....	.....	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	.....	.....278	.....	.....278	(1,333)	.....	.....	.....	.....	.....	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	.....	.....1,427	.....	.....1,427	(11,168)	.....	.....	.....	.....	.....	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	.....	.....639	.....	.....639	(5,772)	.....	.....	.....	.....	.....	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	.....	.....1,006	.....	.....1,006	(10,143)	.....	.....	.....	.....	.....	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	.....	.....796	.....	.....796	(11,686)	.....	.....	.....	.....	.....	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	.....	.....14,650	.....	.....14,650	(154,189)	.....	.....	.....	.....	.....	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	.....	.....1,331	.....	.....1,331	(16,285)	.....	.....	.....	.....	.....	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	.....	.....13,695	.....	.....13,695	(26,717)	.....	.....	.....	.....	.....	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	.....	.....2,586	.....	.....2,586	(5,013)	.....	.....	.....	.....	.....	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	.....	.....121,358	.....	.....121,358	(238,391)	.....	.....	.....	.....	.....	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		193,046		193,046	(384,058)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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	.....	.....1,891	.....	.....1,891	(6,868)	.....	.....	.....	.....	.....	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	.....	.....37,111	.....	.....37,111	(152,282)	.....	.....	.....	.....	.....	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	.....	.....294,045	.....	.....294,045	(585,670)	.....	.....	.....	.....	.....	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	.....	.....20,851	.....	.....20,851	(85,619)	.....	.....	.....	.....	.....	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	.....	.....945,201	.....	.....945,201	...(1,864,230)	.....	.....	.....	.....	.....	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	.....	.....109,488	.....	.....109,488	(377,844)	.....	.....	.....	.....	.....	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	.....	.....595,714	.....	.....595,714	...(1,187,899)	.....	.....	.....	.....	.....	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	.....	.....264,168	.....	.....264,168	(864,120)	.....	.....	.....	.....	.....	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	.....	.....39,293	.....	.....39,293	(134,376)	.....	.....	.....	.....	.....	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	.....	.....70,584	.....	.....70,584	(221,913)	.....	.....	.....	.....	.....	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	.....	.....539,072	.....	.....539,072	...(1,614,069)	.....	.....	.....	.....	.....	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	.....	.....1,596	.....	.....1,596	(9,079)	.....	.....	.....	.....	.....	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	.....	.....497,721	.....	.....497,721	...(1,350,139)	.....	.....	.....	.....	.....	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	.....	.....870	.....	.....870	(3,229)	.....	.....	.....	.....	.....	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	.....	.....2,031	.....	.....2,031	(7,591)	.....	.....	.....	.....	.....	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	.....	.....7,398	.....	.....7,398	(32,206)	.....	.....	.....	.....	.....	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	.....	.....19,197	.....	.....19,197	(80,543)	.....	.....	.....	.....	.....	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	.....	.....272	.....	.....272	(5,438)	.....	.....	.....	.....	.....	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	.....	.....100,539	.....	.....100,539	25,079	.....	.....	.....	.....	.....	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	.....	.....40,121	.....	.....40,121	10,109	.....	.....	.....	.....	.....	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	.....	.....57,144	.....	.....57,144	16,113	.....	.....	.....	.....	.....	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		115,763		115,763	29,528						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2021....	8,264	2,253,346	272.68.....	63,916	.....	.....	.....270,943	.....	.....270,943	75,724	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	77	21,727	281.08.....	520	.....	.....	.....1,940	.....	.....1,940	586	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2021....	1,580	431,268	273.02.....	11,984	.....	.....	.....51,255	.....	.....51,255	14,423	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	164	43,765	267.17.....	2,075	.....	.....	.....6,296	.....	.....6,296	1,602	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2021....	641	175,478	273.77.....	4,658	.....	.....	.....20,317	.....	.....20,317	5,804	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	211	58,918	278.64.....	1,603	.....	.....	.....5,785	.....	.....5,785	1,701	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2021....	5,847	1,588,475	271.66.....	47,889	.....	.....	.....197,676	.....	.....197,676	54,115	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	498	133,019	267.16.....	6,310	.....	.....	.....19,141	.....	.....19,141	4,869	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	21,080	5,630,121	267.08.....	268,023	.....	.....	.....812,043	.....	.....812,043	189,419	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	90,563	24,681,123	272.53.....	911,558	.....	.....	.....2,953,978	.....	.....2,953,978	743,943	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	587	163,155	277.82.....	4,630	.....	.....	.....16,520	.....	.....16,520	4,813	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	43,659	11,935,489	273.38.....	423,026	.....	.....	.....1,413,054	.....	.....1,413,054	378,703	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	29,923	8,004,224	267.49.....	374,066	.....	.....	.....1,140,613	.....	.....1,140,613	261,093	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	24,226	6,469,838	267.06.....	308,275	.....	.....	.....933,705	.....	.....933,705	227,478	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	34,294	9,399,415	274.08.....	321,921	.....	.....	.....1,062,623	.....	.....1,062,623	261,508	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	8,186	2,254,105	275.36.....	72,458	.....	.....	.....249,380	.....	.....249,380	70,561	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	378	104,028	275.55.....	3,312	.....	.....	.....11,433	.....	.....11,433	3,242	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/22/2019....	01/21/2022....	142	39,055	274.84.....	1,288	.....	.....	.....4,400	.....	.....4,400	1,237	.....	.....	.....	.....	.....	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	.....	.....	.....720	.....	.....720	(1,830)	.....	.....	.....	.....	.....	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	.....	.....	.....293,811	.....	.....293,811	(389,712)	.....	.....	.....	.....	.....	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	.....	.....	.....96,818	.....	.....96,818	(132,046)	.....	.....	.....	.....	.....	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			286,748		286,748	(383,332)						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....304,979	.....	.....304,979	(410,590)	.....	.....	.....	.....	.....	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	.....	.....	.....139,289	.....	.....139,289	(259,423)	.....	.....	.....	.....	.....	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	.....	.....	.....13,160	.....	.....13,160	(72,711)	.....	.....	.....	.....	.....	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	.....	.....	.....491,367	.....	.....491,367	(874,948)	.....	.....	.....	.....	.....	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	.....	.....	.....588,687	.....	.....588,687	(1,034,876)	.....	.....	.....	.....	.....	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	.....	.....	.....36,999	.....	.....36,999	(141,864)	.....	.....	.....	.....	.....	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	.....	.....	.....20,021	.....	.....20,021	(76,087)	.....	.....	.....	.....	.....	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	.....	.....	.....647	.....	.....647	(3,933)	.....	.....	.....	.....	.....	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	.....	.....	.....3,653	.....	.....3,653	(7,801)	.....	.....	.....	.....	.....	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....	222	83,329	375.....	1,593	.....	.....	.....395	.....	.....395	(3,119)	.....	.....	.....	.....	.....	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	.....	.....	.....44,676	.....	.....44,676	(102,390)	.....	.....	.....	.....	.....	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	.....	.....	.....19,460	.....	.....19,460	(47,407)	.....	.....	.....	.....	.....	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	.....	.....	.....509	.....	.....509	(4,152)	.....	.....	.....	.....	.....	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	.....	.....	.....171	.....	.....171	(1,893)	.....	.....	.....	.....	.....	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	.....	.....	.....2,423	.....	.....2,423	(14,686)	.....	.....	.....	.....	.....	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	.....	.....	.....27,886	.....	.....27,886	(65,521)	.....	.....	.....	.....	.....	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	.....	.....	.....20,125	.....	.....20,125	(81,283)	.....	.....	.....	.....	.....	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	.....	.....	.....980,051	.....	.....980,051	(1,671,094)	.....	.....	.....	.....	.....	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	.....	.....	.....5,569	.....	.....5,569	(10,811)	.....	.....	.....	.....	.....	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	.....	.....	.....237,446	.....	.....237,446	(750,889)	.....	.....	.....	.....	.....	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	.....	.....	.....8,711	.....	.....8,711	(27,670)	.....	.....	.....	.....	.....	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	.....	.....	.....32,997	.....	.....32,997	(99,576)	.....	.....	.....	.....	.....	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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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	.....	.....	.....637,440	.....	.....637,440	...(1,843,123)	.....	.....	.....	.....	.....	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	.....	.....	.....1,169	.....	.....1,169	...(2,294)	.....	.....	.....	.....	.....	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	.....	.....	.....198,102	.....	.....198,102	...(521,672)	.....	.....	.....	.....	.....	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	.....	.....	.....121,506	.....	.....121,506	...(238,044)	.....	.....	.....	.....	.....	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	.....	.....	.....120,062	.....	.....120,062	...(227,881)	.....	.....	.....	.....	.....	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	.....	.....	.....23,508	.....	.....23,508	...(91,619)	.....	.....	.....	.....	.....	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	.....	.....	.....83,362	.....	.....83,362	...(159,029)	.....	.....	.....	.....	.....	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	.....	.....	.....4,626	.....	.....4,626	...(17,567)	.....	.....	.....	.....	.....	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	.....	.....	.....587,116	.....	.....587,116	...(1,130,838)	.....	.....	.....	.....	.....	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	.....	.....	.....100,311	.....	.....100,311	...(335,100)	.....	.....	.....	.....	.....	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	.....	.....	.....245,259	.....	.....245,259	...(468,139)	.....	.....	.....	.....	.....	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	.....	.....	.....328	.....	.....328	(846)	.....	.....	.....	.....	.....	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	.....	.....	.....17,921	.....	.....17,921	(75,212)	.....	.....	.....	.....	.....	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	.....	.....	.....12,735	.....	.....12,735	(51,882)	.....	.....	.....	.....	.....	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....	01/29/2021....	547	202,896	370.64.....	5,606	.....	.....	.....1,867	.....	.....1,867	(8,632)	.....	.....	.....	.....	.....	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	.....	.....	.....773	.....	.....773	(4,967)	.....	.....	.....	.....	.....	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....	1,492	550,903	369.27.....	16,157	.....	.....	.....6,014	.....	.....6,014	(24,237)	.....	.....	.....	.....	.....	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	.....	.....	.....8,885	.....	.....8,885	(48,409)	.....	.....	.....	.....	.....	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	.....	.....	.....8,645	.....	.....8,645	(46,401)	.....	.....	.....	.....	.....	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	.....	.....	.....14,644	.....	.....14,644	(60,613)	.....	.....	.....	.....	.....	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	.....	.....	.....35,025	.....	.....35,025	(47,204)	.....	.....	.....	.....	.....	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			111,015		111,015	(149,037)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/07/2019....	01/29/2021....	161	58,626	363.73.....	2,171	.....	.....	.....1,169	.....	.....1,169	(2,853)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/07/2019....	01/28/2022....	12,067	4,389,697	363.78.....	200,431	.....	.....	.....135,046	.....	.....135,046	(181,649)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/07/2019....	01/28/2022....	10,754	4,002,787	372.21.....	138,298	.....	.....	.....74,629	.....	.....74,629	(140,954)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/07/2019....	01/28/2022....	10,903	3,967,079	363.84.....	180,778	.....	.....	.....121,643	.....	.....121,643	(164,004)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/07/2019....	01/28/2022....	35,379	13,135,236	371.27.....	468,421	.....	.....	.....259,967	.....	.....259,967	(472,264)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/07/2019....	01/28/2022....	18,402	6,824,367	370.85.....	246,954	.....	.....	.....138,673	.....	.....138,673	(247,595)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/07/2019....	01/28/2022....	51,593	19,084,818	369.91.....	712,501	.....	.....	.....411,085	.....	.....411,085	(706,229)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/07/2019....	02/05/2021....	291	106,701	366.86.....	3,484	.....	.....	.....1,574	.....	.....1,574	(4,912)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/07/2019....	02/05/2021....	449	164,805	366.82.....	5,391	.....	.....	.....2,441	.....	.....2,441	(7,593)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/07/2019....	02/05/2021....	471	173,004	367.57.....	5,483	.....	.....	.....2,362	.....	.....2,362	(7,855)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/07/2019....	02/05/2021....	1,716	628,431	366.18.....	21,109	.....	.....	.....9,962	.....	.....9,962	(29,292)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/07/2019....	01/29/2021....	131	47,469	363.47.....	1,776	.....	.....	.....970	.....	.....970	(2,319)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/07/2019....	02/05/2021....	2,463	902,703	366.44.....	30,005	.....	.....	.....13,924	.....	.....13,924	(41,881)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/07/2019....	02/05/2021....	50	18,958	377.88.....	378	.....	.....	.....65	.....	.....65	(633)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/07/2019....	02/05/2021....	1,266	465,328	367.45.....	14,829	.....	.....	.....6,437	.....	.....6,437	(21,179)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/07/2019....	02/05/2021....	3,403	1,271,900	373.71.....	30,767	.....	.....	.....8,089	.....	.....8,089	(49,309)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/07/2019....	02/05/2021....	2,143	814,973	380.29.....	14,465	.....	.....	.....1,863	.....	.....1,863	(24,565)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/07/2019....	02/05/2021....	4,241	1,555,306	366.75.....	51,017	.....	.....	.....23,213	.....	.....23,213	(71,749)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/07/2019....	02/05/2021....	1,829	682,641	373.23.....	16,882	.....	.....	.....4,638	.....	.....4,638	(26,864)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/07/2019....	02/05/2021....	5,600	2,084,947	372.32.....	53,703	.....	.....	.....16,009	.....	.....16,009	(84,306)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/07/2019....	02/05/2021....	274	102,694	374.18.....	2,432	.....	.....	.....612	.....	.....612	(3,921)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	02/07/2019....	02/05/2021....	605	226,941	375.37.....	5,091			1,138		1,138	(8,325)						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.	02/07/2019....	01/29/2021....	2,893	1,051,511	363.52.....	39,252		21,391		21,391	(51,325)						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	.....	.....1,661	.....	.....1,661	(14,723)	.....	.....	.....	.....	.....	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	.....	.....11,306	.....	.....11,306	(59,721)	.....	.....	.....	.....	.....	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	.....	.....1,157	.....	.....1,157	(7,874)	.....	.....	.....	.....	.....	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....	02/05/2021....	12,230	4,589,016	375.22.....	103,590	.....	.....23,531	.....	.....23,531	(169,211)	.....	.....	.....	.....	.....	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	.....	.....27,165	.....	.....27,165	(146,958)	.....	.....	.....	.....	.....	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	.....	.....58,723	.....	.....58,723	(87,979)	.....	.....	.....	.....	.....	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	.....	.....114,772	.....	.....114,772	(170,128)	.....	.....	.....	.....	.....	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	.....	.....141,773	.....	.....141,773	(209,657)	.....	.....	.....	.....	.....	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	.....	.....75,265	.....	.....75,265	(157,816)	.....	.....	.....	.....	.....	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	.....	.....3,813	.....	.....3,813	(8,470)	.....	.....	.....	.....	.....	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	.....	.....127	.....	.....127	(870)	.....	.....	.....	.....	.....	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	.....	.....241,237	.....	.....241,237	(355,763)	.....	.....	.....	.....	.....	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	.....	.....245,640	.....	.....245,640	(501,243)	.....	.....	.....	.....	.....	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....	02/04/2022....	64,680	24,154,709	373.45.....	802,678	.....	.....419,470	.....	.....419,470	(825,166)	.....	.....	.....	.....	.....	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	.....	.....390,170	.....	.....390,170	(740,695)	.....	.....	.....	.....	.....	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	.....	.....1,950	.....	.....1,950	(5,069)	.....	.....	.....	.....	.....	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	.....	.....3,204	.....	.....3,204	(14,282)	.....	.....	.....	.....	.....	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	.....	.....491	.....	.....491	(4,588)	.....	.....	.....	.....	.....	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	.....	.....25,154	.....	.....25,154	(63,550)	.....	.....	.....	.....	.....	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	.....	.....6,032	.....	.....6,032	(21,308)	.....	.....	.....	.....	.....	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		158,195		158,195	(330,708)						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....22,596	.....	.....22,596	(96,092)	.....	.....	.....	.....	.....	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	.....	.....	.....53,244	.....	.....53,244	(109,740)	.....	.....	.....	.....	.....	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....	1,772	484,848	273.61.....	10,189	.....	.....	.....3,792	.....	.....3,792	(16,833)	.....	.....	.....	.....	.....	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	.....	.....	.....517,417	.....	.....517,417	...(1,084,750)	.....	.....	.....	.....	.....	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	.....	.....	.....74,964	.....	.....74,964	(273,168)	.....	.....	.....	.....	.....	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	.....	.....	.....53,940	.....	.....53,940	(111,807)	.....	.....	.....	.....	.....	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	.....	.....	.....213,478	.....	.....213,478	(728,189)	.....	.....	.....	.....	.....	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	.....	.....	.....2,987	.....	.....2,987	(10,375)	.....	.....	.....	.....	.....	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	.....	.....	.....8,027	.....	.....8,027	(25,729)	.....	.....	.....	.....	.....	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	.....	.....	.....9,839	.....	.....9,839	(36,182)	.....	.....	.....	.....	.....	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	.....	.....	.....436,331	.....	.....436,331	...(1,361,983)	.....	.....	.....	.....	.....	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	.....	.....	.....13,012	.....	.....13,012	(25,013)	.....	.....	.....	.....	.....	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	.....	.....	.....46,581	.....	.....46,581	(128,578)	.....	.....	.....	.....	.....	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	.....	.....	.....6,529	.....	.....6,529	(25,560)	.....	.....	.....	.....	.....	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	.....	.....	.....1,390	.....	.....1,390	(15,306)	.....	.....	.....	.....	.....	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	.....	.....	.....16,180	.....	.....16,180	(115,239)	.....	.....	.....	.....	.....	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	.....	.....	.....21,780	.....	.....21,780	(145,338)	.....	.....	.....	.....	.....	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	.....	.....	.....22,540	.....	.....22,540	(142,286)	.....	.....	.....	.....	.....	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	.....	.....	.....18,572	.....	.....18,572	(38,387)	.....	.....	.....	.....	.....	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	.....	.....	.....99,022	.....	.....99,022	(205,135)	.....	.....	.....	.....	.....	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	.....	.....	.....156	.....	.....156	(498)	.....	.....	.....	.....	.....	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	.....	.....	.....8,801	.....	.....8,801	(28,715)	.....	.....	.....	.....	.....	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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....15,304	.....	.....15,304	(96,819)	.....	.....	.....	.....	.....	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	.....	.....	.....1,677	.....	.....1,677	(20,051)	.....	.....	.....	.....	.....	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	.....	.....	.....237	.....	.....237	(3,135)	.....	.....	.....	.....	.....	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	.....	.....	.....7,031	.....	.....7,031	(21,998)	.....	.....	.....	.....	.....	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	.....	.....	.....8,363	.....	.....8,363	(50,415)	.....	.....	.....	.....	.....	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	.....	.....	.....24,160	.....	.....24,160	(140,169)	.....	.....	.....	.....	.....	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	.....	.....	.....600	.....	.....600	(5,557)	.....	.....	.....	.....	.....	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	.....	.....	.....14,124	.....	.....14,124	(73,406)	.....	.....	.....	.....	.....	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	.....	.....	.....1,300	.....	.....1,300	(10,687)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/15/2019....	02/12/2021....	138	50,906	369.82.....	1,470	.....	.....	.....552	.....	.....552	(2,189)	.....	.....	.....	.....	.....	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	.....	.....	.....10,256	.....	.....10,256	(78,457)	.....	.....	.....	.....	.....	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	.....	.....	.....27,607	.....	.....27,607	(144,939)	.....	.....	.....	.....	.....	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	.....	.....	.....50,576	.....	.....50,576	(75,383)	.....	.....	.....	.....	.....	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	.....	.....	.....123,409	.....	.....123,409	(191,224)	.....	.....	.....	.....	.....	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	.....	.....	.....152,899	.....	.....152,899	(234,600)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/15/2019....	02/14/2022....	11,357	4,272,449	376.18.....	129,589	.....	.....	.....62,813	.....	.....62,813	(136,195)	.....	.....	.....	.....	.....	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	.....	.....	.....218,633	.....	.....218,633	(329,587)	.....	.....	.....	.....	.....	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	.....	.....	.....303,776	.....	.....303,776	(626,152)	.....	.....	.....	.....	.....	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	.....	.....	.....227,577	.....	.....227,577	(458,563)	.....	.....	.....	.....	.....	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	.....	.....	.....491,838	.....	.....491,838	(957,825)	.....	.....	.....	.....	.....	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	.....	.....	.....2,510	.....	.....2,510	(8,306)	.....	.....	.....	.....	.....	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			6,237		6,237	(18,499)						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

QE06.48

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....1,453	.....	.....1,453	(5,621)	.....	.....	.....	.....	.....	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	.....	.....	.....19,506	.....	.....19,506	(64,375)	.....	.....	.....	.....	.....	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	.....	.....	.....15,857	.....	.....15,857	(48,679)	.....	.....	.....	.....	.....	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	.....	.....	.....15,165	.....	.....15,165	(48,112)	.....	.....	.....	.....	.....	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	.....	.....	.....172	.....	.....172	(1,693)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/05/2021....	68	18,413	268.96.....	785	.....	.....	.....2,616	.....	.....2,616	768	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/05/2021....	458	123,270	268.96.....	5,254	.....	.....	.....16,726	.....	.....16,726	4,340	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/05/2021....	874	236,122	270.06.....	9,488	.....	.....	.....30,946	.....	.....30,946	8,207	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/05/2021....	1,473	397,117	269.68.....	16,288	.....	.....	.....52,679	.....	.....52,679	13,866	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/05/2021....	3,109	854,579	274.84.....	26,229	.....	.....	.....95,203	.....	.....95,203	27,745	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/05/2021....	4,228	1,164,959	275.55.....	34,288	.....	.....	.....126,449	.....	.....126,449	37,361	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/05/2021....	710	195,921	275.89.....	5,651	.....	.....	.....20,999	.....	.....20,999	6,245	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/05/2021....	756	209,253	276.68.....	5,756	.....	.....	.....21,767	.....	.....21,767	6,570	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/05/2021....	9,143	2,505,044	273.99.....	80,786	.....	.....	.....287,697	.....	.....287,697	82,473	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/04/2022....	2,849	768,329	269.7.....	38,046	.....	.....	.....102,466	.....	.....102,466	26,913	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/04/2022....	195	52,455	268.96.....	2,683	.....	.....	.....7,156	.....	.....7,156	1,861	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/04/2022....	96	26,770	278.8.....	866	.....	.....	.....2,839	.....	.....2,839	856	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/04/2022....	10,061	2,708,982	269.26.....	136,762	.....	.....	.....366,198	.....	.....366,198	95,630	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/04/2022....	15,542	4,189,413	269.56.....	208,733	.....	.....	.....645,275	.....	.....645,275	169,446	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/04/2022....	12,925	3,587,973	277.61.....	123,071	.....	.....	.....366,547	.....	.....366,547	106,136	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/04/2022....	807	223,605	277.13.....	7,851	.....	.....	.....23,248	.....	.....23,248	6,695	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/04/2022....	21,739	5,999,565	275.98.....	222,642	.....	.....	.....650,072	.....	.....650,072	178,533	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/04/2022....	13,782	3,714,462	269.51.....	185,476	.....	.....	.....498,279	.....	.....498,279	118,290	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/04/2022....	21,161	5,826,783	275.36.....	222,708	.....	.....	.....653,229	.....	.....653,229	181,190	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/04/2022....	64,454	17,688,808	274.44.....	706,066	.....	.....	.....1,978,818	.....	.....1,978,818	500,415	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/19/2021....	1,167	317,308	271.94.....	11,613	.....	.....	.....44,996	.....	.....44,996	14,027	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/19/2021....	397	108,100	272.08.....	3,926	.....	.....	.....13,280	.....	.....13,280	3,691	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/19/2021....	695	193,129	278.02.....	4,962	.....	.....	.....19,101	.....	.....19,101	5,942	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/19/2021....	429	119,727	279.24.....	2,853	.....	.....	.....11,269	.....	.....11,269	3,582	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/19/2021....	274	75,638	276.09.....	2,183	.....	.....	.....8,060	.....	.....8,060	2,420	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/18/2022....	37,520	10,365,311	276.26.....	382,558	.....	.....	.....1,079,729	.....	.....1,079,729	274,670	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/19/2021....	1,644	457,126	278.14.....	11,659	.....	.....	.....39,164	.....	.....39,164	10,857	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/18/2022....	22,732	6,303,245	277.29.....	221,430	.....	.....	.....561,127	.....	.....561,127	133,307	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/19/2021....	3,378	931,519	275.74.....	27,441	.....	.....	.....100,571	.....	.....100,571	29,993	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/18/2022....	9,193	2,494,390	271.35.....	115,498	.....	.....	.....335,229	.....	.....335,229	97,558	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/18/2022....	1,776	482,100	271.39.....	22,283	.....	.....	.....61,077	.....	.....61,077	16,503	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/18/2022....	11,762	3,264,356	277.54.....	113,299	.....	.....	.....316,419	.....	.....316,419	85,455	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/18/2022....	111	31,253	280.77.....	925	.....	.....	.....2,498	.....	.....2,498	648	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/18/2022....	5,530	1,548,890	280.08.....	47,451	.....	.....	.....144,558	.....	.....144,558	43,282	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/18/2022....	3,079	835,813	271.5.....	38,441	.....	.....	.....105,518	.....	.....105,518	28,551	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/20/2019....	02/18/2022....	10,057	2,730,682	271.53.....	125,423	.....	.....	.....344,406	.....	.....344,406	93,224	.....	.....	.....	.....	.....	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	.....	.....	.....374	.....	.....374	(1,547)	.....	.....	.....	.....	.....	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	.....	.....	.....52,061	.....	.....52,061	(174,769)	.....	.....	.....	.....	.....	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			62		62	(574)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....3,753	.....	.....3,753	(13,185)	.....	.....	.....	.....	.....	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	.....	.....	.....22,546	.....	.....22,546	(143,357)	.....	.....	.....	.....	.....	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	.....	.....	.....677	.....	.....677	(6,408)	.....	.....	.....	.....	.....	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	.....	.....	.....734	.....	.....734	(9,185)	.....	.....	.....	.....	.....	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	.....	.....	.....760	.....	.....760	(12,765)	.....	.....	.....	.....	.....	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	.....	.....	.....17,768	.....	.....17,768	(60,988)	.....	.....	.....	.....	.....	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....	02/25/2021....	4,971	1,868,621	375.9.....	44,541	.....	.....	.....10,024	.....	.....10,024	(66,646)	.....	.....	.....	.....	.....	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	.....	.....	.....30,592	.....	.....30,592	(179,209)	.....	.....	.....	.....	.....	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	.....	.....	.....136	.....	.....136	(431)	.....	.....	.....	.....	.....	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	.....	.....	.....1,749	.....	.....1,749	(20,096)	.....	.....	.....	.....	.....	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	.....	.....	.....612	.....	.....612	(5,143)	.....	.....	.....	.....	.....	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....	4,126	1,547,261	374.99.....	38,456	.....	.....	.....9,385	.....	.....9,385	(56,920)	.....	.....	.....	.....	.....	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	.....	.....	.....5,482	.....	.....5,482	(54,800)	.....	.....	.....	.....	.....	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	.....	.....	.....8,607	.....	.....8,607	(67,652)	.....	.....	.....	.....	.....	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	.....	.....	.....8,761	.....	.....8,761	(48,337)	.....	.....	.....	.....	.....	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	.....	.....	.....76,697	.....	.....76,697	(122,706)	.....	.....	.....	.....	.....	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	.....	.....	.....193,263	.....	.....193,263	(308,468)	.....	.....	.....	.....	.....	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	.....	.....	.....174,093	.....	.....174,093	(277,980)	.....	.....	.....	.....	.....	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	.....	.....	.....53,120	.....	.....53,120	(119,831)	.....	.....	.....	.....	.....	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	.....	.....	.....1,736	.....	.....1,736	(7,120)	.....	.....	.....	.....	.....	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	.....	.....	.....2,285	.....	.....2,285	(5,103)	.....	.....	.....	.....	.....	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			225,141		225,141	(361,324)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....201,889	.....	.....201,889	(433,619)	.....	.....	.....	.....	.....	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	.....	.....242,221	.....	.....242,221	(508,017)	.....	.....	.....	.....	.....	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	.....	.....481,831	.....	.....481,831	(991,731)	.....	.....	.....	.....	.....	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	.....	.....591	.....	.....591	(2,173)	.....	.....	.....	.....	.....	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	.....	.....3,594	.....	.....3,594	(13,177)	.....	.....	.....	.....	.....	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	.....	.....945	.....	.....945	(2,958)	.....	.....	.....	.....	.....	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	.....	.....12,648	.....	.....12,648	(53,445)	.....	.....	.....	.....	.....	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	.....	.....8,661	.....	.....8,661	(31,641)	.....	.....	.....	.....	.....	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	.....	.....1,982	.....	.....1,982	(7,369)	.....	.....	.....	.....	.....	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	.....	.....2,992	.....	.....2,992	(11,866)	.....	.....	.....	.....	.....	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	.....	.....129,522	.....	.....129,522	(260,863)	.....	.....	.....	.....	.....	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	.....	.....22,463	.....	.....22,463	(91,191)	.....	.....	.....	.....	.....	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	.....	.....83,048	.....	.....83,048	(162,702)	.....	.....	.....	.....	.....	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	.....	.....22,935	.....	.....22,935	(99,140)	.....	.....	.....	.....	.....	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	.....	.....497,523	.....	.....497,523	...(1,005,924)	.....	.....	.....	.....	.....	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	.....	.....79,319	.....	.....79,319	(278,454)	.....	.....	.....	.....	.....	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	.....	.....34,815	.....	.....34,815	(131,825)	.....	.....	.....	.....	.....	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	.....	.....35,368	.....	.....35,368	(71,271)	.....	.....	.....	.....	.....	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	.....	.....293,247	.....	.....293,247	(960,036)	.....	.....	.....	.....	.....	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	.....	.....37,943	.....	.....37,943	(127,443)	.....	.....	.....	.....	.....	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	.....	.....4,452	.....	.....4,452	(18,664)	.....	.....	.....	.....	.....	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		1,944		1,944	(7,122)						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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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	.....	.....7,148	.....	.....7,148	(22,039)	.....	.....	.....	.....	.....	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	.....	.....669,510	.....	.....669,510	(2,011,624)	.....	.....	.....	.....	.....	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	.....	.....44,306	.....	.....44,306	(123,061)	.....	.....	.....	.....	.....	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	.....	.....4,402	.....	.....4,402	(32,614)	.....	.....	.....	.....	.....	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	.....	.....1,975	.....	.....1,975	(13,100)	.....	.....	.....	.....	.....	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	.....	.....6,227	.....	.....6,227	(46,527)	.....	.....	.....	.....	.....	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	.....	.....11,585	.....	.....11,585	(23,633)	.....	.....	.....	.....	.....	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	.....	.....437	.....	.....437	(928)	.....	.....	.....	.....	.....	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	.....	.....2,882	.....	.....2,882	(14,573)	.....	.....	.....	.....	.....	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	.....	.....138,593	.....	.....138,593	(282,876)	.....	.....	.....	.....	.....	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	.....	.....1,645	.....	.....1,645	(6,473)	.....	.....	.....	.....	.....	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	.....	.....19,524	.....	.....19,524	(31,493)	.....	.....	.....	.....	.....	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	.....	.....47,264	.....	.....47,264	(76,242)	.....	.....	.....	.....	.....	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	.....	.....16,482	.....	.....16,482	(37,629)	.....	.....	.....	.....	.....	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	.....	.....27,574	.....	.....27,574	(44,479)	.....	.....	.....	.....	.....	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	.....	.....44,531	.....	.....44,531	(96,989)	.....	.....	.....	.....	.....	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	.....	.....78,824	.....	.....78,824	(168,396)	.....	.....	.....	.....	.....	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	.....	.....57,293	.....	.....57,293	(118,599)	.....	.....	.....	.....	.....	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	.....	.....8,696	.....	.....8,696	(23,497)	.....	.....	.....	.....	.....	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	.....	.....11,238	.....	.....11,238	(34,544)	.....	.....	.....	.....	.....	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	.....	.....518	.....	.....518	(1,252)	.....	.....	.....	.....	.....	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		2,217		2,217	(9,298)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....2,875	.....	.....2,875	(6,947)	.....	.....	.....	.....	.....	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	.....	.....	.....44,272	.....	.....44,272	(119,899)	.....	.....	.....	.....	.....	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	.....	.....	.....9,488	.....	.....9,488	(24,025)	.....	.....	.....	.....	.....	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	.....	.....	.....7,717	.....	.....7,717	(41,324)	.....	.....	.....	.....	.....	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	.....	.....	.....1,050	.....	.....1,050	(10,911)	.....	.....	.....	.....	.....	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	.....	.....	.....527	.....	.....527	(4,845)	.....	.....	.....	.....	.....	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	.....	.....	.....28,019	.....	.....28,019	(71,004)	.....	.....	.....	.....	.....	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	.....	.....	.....11,509	.....	.....11,509	(57,294)	.....	.....	.....	.....	.....	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	.....	.....	.....22,132	.....	.....22,132	(91,120)	.....	.....	.....	.....	.....	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	.....	.....	.....28,526	.....	.....28,526	(114,687)	.....	.....	.....	.....	.....	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	.....	.....	.....1,984	.....	.....1,984	(7,031)	.....	.....	.....	.....	.....	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	.....	.....	.....46,362	.....	.....46,362	(200,246)	.....	.....	.....	.....	.....	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	.....	.....	.....1,699	.....	.....1,699	(11,348)	.....	.....	.....	.....	.....	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	.....	.....	.....18,496	.....	.....18,496	(78,407)	.....	.....	.....	.....	.....	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	.....	.....	.....24,185	.....	.....24,185	(152,816)	.....	.....	.....	.....	.....	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	.....	.....	.....6,150	.....	.....6,150	(35,952)	.....	.....	.....	.....	.....	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	.....	.....	.....45,934	.....	.....45,934	(190,115)	.....	.....	.....	.....	.....	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....	6,394	2,336,528	365.44.....	100,637	.....	.....	.....67,415	.....	.....67,415	(93,053)	.....	.....	.....	.....	.....	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	.....	.....	.....113,621	.....	.....113,621	(157,009)	.....	.....	.....	.....	.....	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	.....	.....	.....309,698	.....	.....309,698	(421,702)	.....	.....	.....	.....	.....	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	.....	.....	.....75,482	.....	.....75,482	(142,170)	.....	.....	.....	.....	.....	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			1,785		1,785	(6,327)						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....171,225	.....	.....171,225	(236,343)	.....	.....	.....	.....	.....	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	.....	.....	.....276,071	.....	.....276,071	(508,707)	.....	.....	.....	.....	.....	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	.....	.....	.....346,232	.....	.....346,232	(621,730)	.....	.....	.....	.....	.....	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	.....	.....	.....493,417	.....	.....493,417	(862,180)	.....	.....	.....	.....	.....	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....	02/26/2021....	421	155,518	369.27.....	4,515	.....	.....	.....1,893	.....	.....1,893	(6,710)	.....	.....	.....	.....	.....	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	.....	.....	.....828	.....	.....828	(5,097)	.....	.....	.....	.....	.....	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	.....	.....	.....1,631	.....	.....1,631	(9,829)	.....	.....	.....	.....	.....	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	.....	.....	.....5,342	.....	.....5,342	(30,912)	.....	.....	.....	.....	.....	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	.....	.....	.....3,389	.....	.....3,389	(5,466)	.....	.....	.....	.....	.....	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....	02/19/2021....	700	266,044	379.96.....	5,048	.....	.....	.....746	.....	.....746	(8,119)	.....	.....	.....	.....	.....	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	.....	.....	.....22,202	.....	.....22,202	(113,499)	.....	.....	.....	.....	.....	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	.....	.....	.....41,461	.....	.....41,461	(152,236)	.....	.....	.....	.....	.....	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	.....	.....	.....33,360	.....	.....33,360	(191,449)	.....	.....	.....	.....	.....	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	.....	.....	.....13,119	.....	.....13,119	(55,607)	.....	.....	.....	.....	.....	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	.....	.....	.....43,037	.....	.....43,037	(179,881)	.....	.....	.....	.....	.....	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	.....	.....	.....24,619	.....	.....24,619	(125,029)	.....	.....	.....	.....	.....	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	.....	.....	.....9,452	.....	.....9,452	(56,756)	.....	.....	.....	.....	.....	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	.....	.....	.....21,512	.....	.....21,512	(94,474)	.....	.....	.....	.....	.....	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	.....	.....	.....24,597	.....	.....24,597	(119,571)	.....	.....	.....	.....	.....	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	.....	.....	.....3,331	.....	.....3,331	(6,107)	.....	.....	.....	.....	.....	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	.....	.....	.....2,019	.....	.....2,019	(7,552)	.....	.....	.....	.....	.....	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	.....	.....	.....1,291	.....	.....1,291	(3,231)	.....	.....	.....	.....	.....	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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....945	.....	.....945	(3,051)	.....	.....	.....	.....	.....	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	.....	.....	.....2,396	.....	.....2,396	(3,853)	.....	.....	.....	.....	.....	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	.....	.....	.....2,411	.....	.....2,411	(6,452)	.....	.....	.....	.....	.....	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	.....	.....	.....2,350	.....	.....2,350	(4,230)	.....	.....	.....	.....	.....	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	.....	.....	.....3,388	.....	.....3,388	(7,593)	.....	.....	.....	.....	.....	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	.....	.....	.....5,071	.....	.....5,071	(10,475)	.....	.....	.....	.....	.....	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	.....	.....	.....2,473	.....	.....2,473	(5,857)	.....	.....	.....	.....	.....	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	.....	.....	.....14,661	.....	.....14,661	(27,098)	.....	.....	.....	.....	.....	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	.....	.....	.....20,196	.....	.....20,196	(31,207)	.....	.....	.....	.....	.....	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	.....	.....	.....471	.....	.....471	(5,188)	.....	.....	.....	.....	.....	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	.....	.....	.....4,132	.....	.....4,132	(7,300)	.....	.....	.....	.....	.....	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	.....	.....	.....284,149	.....	.....284,149	(491,234)	.....	.....	.....	.....	.....	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	.....	.....	.....241,711	.....	.....241,711	(444,285)	.....	.....	.....	.....	.....	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	.....	.....	.....514,279	.....	.....514,279	(920,570)	.....	.....	.....	.....	.....	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	.....	.....	.....166,728	.....	.....166,728	(312,055)	.....	.....	.....	.....	.....	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	.....	.....	.....282,472	.....	.....282,472	(532,258)	.....	.....	.....	.....	.....	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	.....	.....	.....233,810	.....	.....233,810	(429,779)	.....	.....	.....	.....	.....	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	.....	.....	.....330,121	.....	.....330,121	(595,336)	.....	.....	.....	.....	.....	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	.....	.....	.....396,768	.....	.....396,768	(714,652)	.....	.....	.....	.....	.....	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	.....	.....	.....335,248	.....	.....335,248	(617,706)	.....	.....	.....	.....	.....	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	.....	.....	.....1,186	.....	.....1,186	(5,985)	.....	.....	.....	.....	.....	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	.....	.....	.....1,690	.....	.....1,690	(9,170)	.....	.....	.....	.....	.....	03.....

QE06.55

SCHEDULE DB - PART A - SECTION 1

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

QE06.56

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....35,136	.....	.....35,136	(119,529)	.....	.....	.....	.....	.....	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	.....	.....	.....19,718	.....	.....19,718	(87,434)	.....	.....	.....	.....	.....	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	.....	.....	.....22,710	.....	.....22,710	(122,424)	.....	.....	.....	.....	.....	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	.....	.....	.....15,607	.....	.....15,607	(94,461)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/21/2019....	02/04/2021....	653	176,951	270.99.....	7,719	.....	.....	.....22,504	.....	.....22,504	6,071	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/21/2019....	02/17/2021....	1,029	287,883	279.77.....	7,701	.....	.....	.....26,485	.....	.....26,485	8,468	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/21/2019....	02/19/2021....	462	127,568	275.93.....	4,286	.....	.....	.....13,677	.....	.....13,677	4,093	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/21/2019....	02/22/2021....	1,429	396,807	277.74.....	12,038	.....	.....	.....39,640	.....	.....39,640	12,245	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/21/2019....	02/25/2021....	2,585	715,654	276.9.....	22,855	.....	.....	.....73,841	.....	.....73,841	22,323	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/21/2019....	02/26/2021....	1,068	294,936	276.08.....	9,880	.....	.....	.....31,404	.....	.....31,404	9,334	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/21/2019....	02/26/2021....	711	194,274	273.41.....	7,550	.....	.....	.....22,781	.....	.....22,781	6,439	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/21/2019....	03/01/2021....	610	167,405	274.48.....	6,148	.....	.....	.....18,905	.....	.....18,905	5,466	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/21/2019....	03/02/2021....	1,345	366,731	272.65.....	14,887	.....	.....	.....44,124	.....	.....44,124	12,298	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/21/2019....	03/03/2021....	486	135,195	278.34.....	3,990	.....	.....	.....13,189	.....	.....13,189	4,086	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/21/2019....	03/04/2021....	1,297	355,945	274.34.....	13,201	.....	.....	.....40,410	.....	.....40,410	11,661	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/21/2019....	03/05/2021....	1,335	368,681	276.23.....	12,313	.....	.....	.....39,051	.....	.....39,051	11,680	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/21/2019....	03/05/2021....	1,348	371,903	275.87.....	12,676	.....	.....	.....39,927	.....	.....39,927	11,864	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/21/2019....	03/08/2021....	1,391	380,137	273.35.....	14,923	.....	.....	.....44,694	.....	.....44,694	12,687	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/21/2019....	03/09/2021....	2,135	599,022	280.6.....	15,537	.....	.....	.....53,229	.....	.....53,229	17,194	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/21/2019....	03/11/2021....	661	183,682	277.73.....	5,658	.....	.....	.....18,358	.....	.....18,358	5,661	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/21/2019....	03/12/2021....	917	254,916	278.08.....	7,700	.....	.....	.....25,145	.....	.....25,145	7,822	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/21/2019....	03/12/2021....	496	137,221	276.9.....	4,437	.....	.....	.....14,175	.....	.....14,175	4,319	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/15/2021....	1,286	361,054	280.69.....	9,368			31,954		31,954	10,358						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/16/2021....	723	204,178	282.49.....	4,749	.....	.....	.....16,669	.....	.....16,669	5,537	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/18/2021....	1,732	486,405	280.86.....	12,527	.....	.....	.....42,743	.....	.....42,743	13,849	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/19/2021....	890	247,021	277.48.....	7,770	.....	.....	.....24,948	.....	.....24,948	7,663	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/02/2022....	965	268,574	278.28.....	10,090	.....	.....	.....26,815	.....	.....26,815	7,881	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/10/2022....	560	155,759	278.31.....	5,870	.....	.....	.....15,515	.....	.....15,515	4,557	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/11/2022....	1,843	514,110	278.88.....	18,867	.....	.....	.....50,077	.....	.....50,077	14,756	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/16/2022....	729	198,281	271.83.....	10,068	.....	.....	.....24,766	.....	.....24,766	6,701	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/17/2022....	693	189,127	273.1.....	9,086	.....	.....	.....22,663	.....	.....22,663	6,266	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/18/2022....	14,875	4,110,517	276.33.....	173,232	.....	.....	.....441,220	.....	.....441,220	126,140	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/18/2022....	1,068	296,231	277.25.....	11,788	.....	.....	.....30,748	.....	.....30,748	8,918	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/18/2022....	13,759	3,811,906	277.05.....	155,441	.....	.....	.....398,801	.....	.....398,801	103,736	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/18/2022....	1,274	346,800	272.13.....	17,396	.....	.....	.....42,907	.....	.....42,907	11,701	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/18/2022....	11,696	3,249,405	277.83.....	127,814	.....	.....	.....330,481	.....	.....330,481	96,063	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/18/2022....	7,581	2,107,799	278.04.....	80,825	.....	.....	.....212,542	.....	.....212,542	62,207	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/15/2022....	9,084	2,521,010	277.53.....	100,390	.....	.....	.....259,242	.....	.....259,242	74,523	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/18/2022....	5,542	1,521,063	274.47.....	68,769	.....	.....	.....174,096	.....	.....174,096	48,854	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/14/2022....	10,546	2,907,991	275.75.....	125,575	.....	.....	.....318,556	.....	.....318,556	89,994	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/11/2022....	5,933	1,641,021	276.58.....	68,130	.....	.....	.....174,564	.....	.....174,564	50,049	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/11/2022....	14,510	4,011,057	276.43.....	167,674	.....	.....	.....428,958	.....	.....428,958	122,771	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	02/22/2022....	12,891	3,565,159	276.57.....	146,741	.....	.....	.....379,243	.....	.....379,243	98,644	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/21/2019....	03/11/2022....	22,308	6,183,440	277.18.....	249,723			643,778		643,778	172,518						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	03/21/2019....	02/25/2022....	21,875	6,037,943	276.02.....	255,287	.....	.....655,410	.....	.....655,410	187,916	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	03/21/2019....	03/08/2022....	11,769	3,227,229	274.22.....	148,851	.....	.....372,645	.....	.....372,645	104,419	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	03/21/2019....	03/07/2022....	11,560	3,171,442	274.34.....	145,429	.....	.....364,659	.....	.....364,659	101,791	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	03/21/2019....	02/25/2022....	10,099	2,786,336	275.9.....	118,457	.....	.....303,730	.....	.....303,730	86,958	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	03/21/2019....	03/04/2022....	4,993	1,364,092	273.22.....	65,648	.....	.....162,613	.....	.....162,613	44,804	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	03/21/2019....	02/25/2022....	8,494	2,347,739	276.4.....	97,545	.....	.....251,447	.....	.....251,447	72,427	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	03/21/2019....	03/04/2022....	19,617	5,355,692	273.01.....	260,138	.....	.....642,908	.....	.....642,908	163,482	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	03/21/2019....	02/28/2022....	5,169	1,414,271	273.61.....	66,778	.....	.....166,833	.....	.....166,833	46,731	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	03/21/2019....	03/01/2022....	9,541	2,637,390	276.44.....	109,636	.....	.....281,213	.....	.....281,213	80,462	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	03/21/2019....	03/04/2022....	20,051	5,546,241	276.61.....	229,116	.....	.....588,329	.....	.....588,329	168,664	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	03/21/2019....	03/03/2022....	5,182	1,450,319	279.88.....	51,350	.....	.....136,260	.....	.....136,260	40,529	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50...	03/21/2019....	03/02/2022....	265	71,850	271.41.....	3,738	.....	.....9,084	.....	.....9,084	2,456	.....	.....	.....	.....	.....	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	.....	.....2,754	.....	.....2,754	(11,290)	.....	.....	.....	.....	.....	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	.....	.....81,206	.....	.....81,206	(210,423)	.....	.....	.....	.....	.....	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	.....	.....95,540	.....	.....95,540	(251,094)	.....	.....	.....	.....	.....	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	.....	.....97,638	.....	.....97,638	(245,785)	.....	.....	.....	.....	.....	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	.....	.....138,315	.....	.....138,315	(383,190)	.....	.....	.....	.....	.....	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	.....	.....137,358	.....	.....137,358	(377,499)	.....	.....	.....	.....	.....	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	.....	.....92,423	.....	.....92,423	(260,497)	.....	.....	.....	.....	.....	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	.....	.....61,651	.....	.....61,651	(162,972)	.....	.....	.....	.....	.....	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	.....	.....108,958	.....	.....108,958	(278,321)	.....	.....	.....	.....	.....	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		88,988		88,988	(225,179)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....283,806	.....	.....283,806	(761,994)	.....	.....	.....	.....	.....	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	.....	.....2,600	.....	.....2,600	(11,616)	.....	.....	.....	.....	.....	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	.....	.....927	.....	.....927	(4,311)	.....	.....	.....	.....	.....	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	.....	.....11,229	.....	.....11,229	(23,184)	.....	.....	.....	.....	.....	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	.....	.....105,373	.....	.....105,373	(236,182)	.....	.....	.....	.....	.....	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	.....	.....102,623	.....	.....102,623	(226,885)	.....	.....	.....	.....	.....	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	.....	.....90,640	.....	.....90,640	(197,989)	.....	.....	.....	.....	.....	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	.....	.....190,869	.....	.....190,869	(420,168)	.....	.....	.....	.....	.....	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	.....	.....280,656	.....	.....280,656	(679,306)	.....	.....	.....	.....	.....	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	.....	.....5,046	.....	.....5,046	(23,617)	.....	.....	.....	.....	.....	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	.....	.....12,109	.....	.....12,109	(83,153)	.....	.....	.....	.....	.....	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	.....	.....12,872	.....	.....12,872	(26,679)	.....	.....	.....	.....	.....	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	.....	.....18,721	.....	.....18,721	(32,163)	.....	.....	.....	.....	.....	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	.....	.....10,754	.....	.....10,754	(21,050)	.....	.....	.....	.....	.....	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	.....	.....203,876	.....	.....203,876	(384,154)	.....	.....	.....	.....	.....	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	.....	.....140,341	.....	.....140,341	(298,252)	.....	.....	.....	.....	.....	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	.....	.....138,575	.....	.....138,575	(311,596)	.....	.....	.....	.....	.....	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	.....	.....247,162	.....	.....247,162	(566,123)	.....	.....	.....	.....	.....	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	.....	.....126,392	.....	.....126,392	(276,140)	.....	.....	.....	.....	.....	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	.....	.....193,204	.....	.....193,204	(442,887)	.....	.....	.....	.....	.....	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....	03/19/2021....	18,795	7,073,025	376.32.....	205,808	.....	.....41,110	.....	.....41,110	(246,333)	.....	.....	.....	.....	.....	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		178,409		178,409	(403,841)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....18,935	.....	.....18,935	(111,792)	.....	.....	.....	.....	.....	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	.....	.....	.....22,069	.....	.....22,069	(155,682)	.....	.....	.....	.....	.....	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	.....	.....	.....16,200	.....	.....16,200	(154,912)	.....	.....	.....	.....	.....	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	.....	.....	.....16,686	.....	.....16,686	(140,015)	.....	.....	.....	.....	.....	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	.....	.....	.....8,079	.....	.....8,079	(68,009)	.....	.....	.....	.....	.....	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	.....	.....	.....5,946	.....	.....5,946	(47,970)	.....	.....	.....	.....	.....	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	.....	.....	.....25,246	.....	.....25,246	(195,572)	.....	.....	.....	.....	.....	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	.....	.....	.....87	.....	.....87	(884)	.....	.....	.....	.....	.....	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	.....	.....	.....121,354	.....	.....121,354	(373,602)	.....	.....	.....	.....	.....	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	.....	.....	.....555	.....	.....555	(2,078)	.....	.....	.....	.....	.....	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	.....	.....	.....85,994	.....	.....85,994	(290,863)	.....	.....	.....	.....	.....	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	.....	.....	.....47,386	.....	.....47,386	(154,106)	.....	.....	.....	.....	.....	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	.....	.....	.....105,347	.....	.....105,347	(346,661)	.....	.....	.....	.....	.....	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	.....	.....	.....1,126	.....	.....1,126	(4,653)	.....	.....	.....	.....	.....	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	.....	.....	.....249,358	.....	.....249,358	(782,480)	.....	.....	.....	.....	.....	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	.....	.....	.....66,902	.....	.....66,902	(223,191)	.....	.....	.....	.....	.....	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	.....	.....	.....50,610	.....	.....50,610	(176,197)	.....	.....	.....	.....	.....	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	.....	.....	.....61,279	.....	.....61,279	(214,961)	.....	.....	.....	.....	.....	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	.....	.....	.....2,463	.....	.....2,463	(18,661)	.....	.....	.....	.....	.....	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....	03/25/2022....	4,202	1,602,352	381.31.....	46,435	.....	.....	.....17,640	.....	.....17,640	(44,091)	.....	.....	.....	.....	.....	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	.....	.....	.....232,087	.....	.....232,087	(508,614)	.....	.....	.....	.....	.....	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			310,067		310,067	(658,673)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....185,709	.....	.....185,709	(390,787)	.....	.....	.....	.....	.....	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	.....	.....	.....203,312	.....	.....203,312	(427,995)	.....	.....	.....	.....	.....	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	.....	.....	.....195,039	.....	.....195,039	(401,373)	.....	.....	.....	.....	.....	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	.....	.....	.....35,691	.....	.....35,691	(256,308)	.....	.....	.....	.....	.....	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	.....	.....	.....21,224	.....	.....21,224	(196,126)	.....	.....	.....	.....	.....	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	.....	.....	.....10,941	.....	.....10,941	(82,389)	.....	.....	.....	.....	.....	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	.....	.....	.....10,735	.....	.....10,735	(59,872)	.....	.....	.....	.....	.....	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	.....	.....	.....9,863	.....	.....9,863	(75,364)	.....	.....	.....	.....	.....	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	.....	.....	.....39,184	.....	.....39,184	(215,316)	.....	.....	.....	.....	.....	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	.....	.....	.....16,194	.....	.....16,194	(87,747)	.....	.....	.....	.....	.....	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	.....	.....	.....11,932	.....	.....11,932	(24,380)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/11/2019....	03/23/2021....	3,674	1,033,361	281.3.....	29,035	.....	.....	.....88,986	.....	.....88,986	28,841	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/11/2019....	03/26/2021....	3,464	975,990	281.75.....	26,774	.....	.....	.....82,403	.....	.....82,403	26,904	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/11/2019....	04/01/2021....	3,450	968,802	280.8.....	28,259	.....	.....	.....85,254	.....	.....85,254	27,394	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/11/2019....	04/08/2022....	4,927	1,390,139	282.15.....	49,401	.....	.....	.....120,054	.....	.....120,054	36,199	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/11/2019....	04/09/2021....	3,623	1,023,868	282.61.....	27,044	.....	.....	.....83,115	.....	.....83,115	27,080	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/11/2019....	04/08/2022....	10,694	3,002,540	280.76.....	113,892	.....	.....	.....273,870	.....	.....273,870	81,487	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/11/2019....	03/14/2022....	3,759	1,051,547	279.71.....	41,297	.....	.....	.....99,677	.....	.....99,677	29,428	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/11/2019....	04/08/2022....	25,913	7,269,740	280.54.....	278,587	.....	.....	.....644,069	.....	.....644,069	173,862	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/11/2019....	03/21/2022....	7,121	1,991,786	279.7.....	78,558	.....	.....	.....188,803	.....	.....188,803	55,852	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/11/2019....	04/05/2022....	9,765	2,749,726	281.59.....	100,127	.....	.....	.....243,026	.....	.....243,026	73,396	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/11/2019....	03/22/2022....	7,784	2,163,257	277.91.....	92,660			219,324		219,324	63,353						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call 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	.....	.....318,497	.....	.....318,497	96,921	.....	.....	.....	.....	.....	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	.....	.....422,670	.....	.....422,670	113,487	.....	.....	.....	.....	.....	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	.....	.....133,723	.....	.....133,723	38,572	.....	.....	.....	.....	.....	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	.....	.....273,917	.....	.....273,917	81,774	.....	.....	.....	.....	.....	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	.....	.....404,234	.....	.....404,234	108,543	.....	.....	.....	.....	.....	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	.....	.....229,341	.....	.....229,341	67,547	.....	.....	.....	.....	.....	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	.....	.....297,398	.....	.....297,398	88,519	.....	.....	.....	.....	.....	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	.....	.....197,338	.....	.....197,338	58,990	.....	.....	.....	.....	.....	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	.....	.....185,871	.....	.....185,871	55,766	.....	.....	.....	.....	.....	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	.....	.....1,945	.....	.....1,945	(16,357)	.....	.....	.....	.....	.....	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	.....	.....47,549	.....	.....47,549	(191,217)	.....	.....	.....	.....	.....	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	.....	.....4,119	.....	.....4,119	(27,528)	.....	.....	.....	.....	.....	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	.....	.....4,861	.....	.....4,861	(13,029)	.....	.....	.....	.....	.....	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	.....	.....6,370	.....	.....6,370	(13,738)	.....	.....	.....	.....	.....	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	.....	.....5,667	.....	.....5,667	(12,702)	.....	.....	.....	.....	.....	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	.....	.....174,439	.....	.....174,439	(351,356)	.....	.....	.....	.....	.....	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	.....	.....472,670	.....	.....472,670	(955,345)	.....	.....	.....	.....	.....	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	.....	.....244,302	.....	.....244,302	(519,052)	.....	.....	.....	.....	.....	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	.....	.....250,532	.....	.....250,532	(534,377)	.....	.....	.....	.....	.....	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	.....	.....320,219	.....	.....320,219	(616,589)	.....	.....	.....	.....	.....	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	.....	.....26,429	.....	.....26,429	(122,006)	.....	.....	.....	.....	.....	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		361,638		361,638	(669,437)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....17,717	.....	.....17,717	(112,467)	.....	.....	.....	.....	.....	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	.....	.....14,723	.....	.....14,723	(78,247)	.....	.....	.....	.....	.....	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	.....	.....27,385	.....	.....27,385	(144,015)	.....	.....	.....	.....	.....	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	.....	.....12,864	.....	.....12,864	(91,864)	.....	.....	.....	.....	.....	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	.....	.....32,615	.....	.....32,615	(185,219)	.....	.....	.....	.....	.....	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	.....	.....40,338	.....	.....40,338	(196,149)	.....	.....	.....	.....	.....	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	.....	.....27,967	.....	.....27,967	(125,739)	.....	.....	.....	.....	.....	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	.....	.....1,768	.....	.....1,768	(11,244)	.....	.....	.....	.....	.....	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	.....	.....92,989	.....	.....92,989	(235,690)	.....	.....	.....	.....	.....	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	.....	.....197,430	.....	.....197,430	(448,163)	.....	.....	.....	.....	.....	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	.....	.....134,119	.....	.....134,119	(321,550)	.....	.....	.....	.....	.....	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	.....	.....197,042	.....	.....197,042	(562,073)	.....	.....	.....	.....	.....	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	.....	.....75,553	.....	.....75,553	(230,150)	.....	.....	.....	.....	.....	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	.....	.....57,597	.....	.....57,597	(146,775)	.....	.....	.....	.....	.....	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	.....	.....146,243	.....	.....146,243	(380,969)	.....	.....	.....	.....	.....	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	.....	.....115,974	.....	.....115,974	(345,098)	.....	.....	.....	.....	.....	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	.....	.....2,419	.....	.....2,419	(6,988)	.....	.....	.....	.....	.....	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	.....	.....212,531	.....	.....212,531	(536,601)	.....	.....	.....	.....	.....	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	.....	.....124,761	.....	.....124,761	(291,823)	.....	.....	.....	.....	.....	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	.....	.....1,867	.....	.....1,867	(23,581)	.....	.....	.....	.....	.....	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	.....	.....2,857	.....	.....2,857	(8,925)	.....	.....	.....	.....	.....	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		25,933		25,933	(52,587)						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....626,131	.....	.....626,131	...(1,134,698)	.....	.....	.....	.....	.....	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	.....	.....	.....400,921	.....	.....400,921	...(701,389)	.....	.....	.....	.....	.....	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	.....	.....	.....459,526	.....	.....459,526	...(753,805)	.....	.....	.....	.....	.....	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	.....	.....	.....261,593	.....	.....261,593	...(453,364)	.....	.....	.....	.....	.....	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	.....	.....	.....865,414	.....	.....865,414	...(1,572,870)	.....	.....	.....	.....	.....	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	.....	.....	.....25,713	.....	.....25,713	...(89,616)	.....	.....	.....	.....	.....	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	.....	.....	.....20,750	.....	.....20,750	...(90,577)	.....	.....	.....	.....	.....	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	.....	.....	.....76,976	.....	.....76,976	...(297,245)	.....	.....	.....	.....	.....	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	.....	.....	.....29,700	.....	.....29,700	...(113,802)	.....	.....	.....	.....	.....	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	.....	.....	.....15,517	.....	.....15,517	...(65,645)	.....	.....	.....	.....	.....	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	.....	.....	.....26,196	.....	.....26,196	...(114,861)	.....	.....	.....	.....	.....	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	.....	.....	.....26,962	.....	.....26,962	...(116,405)	.....	.....	.....	.....	.....	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	.....	.....	.....30,027	.....	.....30,027	...(105,887)	.....	.....	.....	.....	.....	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	.....	.....	.....1,059	.....	.....1,059	...(5,171)	.....	.....	.....	.....	.....	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	.....	.....	.....322,576	.....	.....322,576	...(763,924)	.....	.....	.....	.....	.....	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	.....	.....	.....101,459	.....	.....101,459	...(217,836)	.....	.....	.....	.....	.....	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	.....	.....	.....88,475	.....	.....88,475	...(222,563)	.....	.....	.....	.....	.....	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	.....	.....	.....101,621	.....	.....101,621	...(243,373)	.....	.....	.....	.....	.....	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	.....	.....	.....200,053	.....	.....200,053	...(491,986)	.....	.....	.....	.....	.....	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	.....	.....	.....628	.....	.....628	...(4,317)	.....	.....	.....	.....	.....	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	.....	.....	.....248,692	.....	.....248,692	...(455,281)	.....	.....	.....	.....	.....	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	.....	.....	.....2,216	.....	.....2,216	...(9,302)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....12,722	.....	.....12,722	(51,330)	.....	.....	.....	.....	.....	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	.....	.....	.....83,613	.....	.....83,613	(358,378)	.....	.....	.....	.....	.....	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	.....	.....	.....21,635	.....	.....21,635	(86,891)	.....	.....	.....	.....	.....	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	.....	.....	.....5,084	.....	.....5,084	(10,600)	.....	.....	.....	.....	.....	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	.....	.....	.....6,415	.....	.....6,415	(12,450)	.....	.....	.....	.....	.....	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	.....	.....	.....367,056	.....	.....367,056	(654,912)	.....	.....	.....	.....	.....	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	.....	.....	.....202,510	.....	.....202,510	(374,368)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/15/2021....	2,351	660,593	280.96.....	20,730	.....	.....	.....57,791	.....	.....57,791	18,447	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/22/2022....	7,950	2,234,442	281.07.....	89,371	.....	.....	.....201,899	.....	.....201,899	60,345	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/18/2022....	9,339	2,618,740	280.4.....	107,768	.....	.....	.....242,667	.....	.....242,667	72,493	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/14/2022....	19,957	5,570,265	279.11.....	242,495	.....	.....	.....541,670	.....	.....541,670	159,609	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/23/2021....	1,563	437,829	280.2.....	14,437	.....	.....	.....39,567	.....	.....39,567	12,484	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	05/05/2021....	814	232,368	285.64.....	5,640	.....	.....	.....16,334	.....	.....16,334	5,464	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/11/2022....	9,652	2,722,932	282.12.....	103,124	.....	.....	.....235,522	.....	.....235,522	71,629	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/22/2022....	23,022	6,424,861	279.07.....	281,310	.....	.....	.....626,330	.....	.....626,330	174,388	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/04/2022....	2,707	760,312	280.9.....	30,353	.....	.....	.....69,007	.....	.....69,007	20,701	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/29/2022....	12,780	3,655,703	286.04.....	116,163	.....	.....	.....269,449	.....	.....269,449	84,280	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/28/2021....	1,940	553,211	285.2.....	13,693	.....	.....	.....39,748	.....	.....39,748	13,327	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/26/2022....	7,175	2,036,602	283.86.....	71,700	.....	.....	.....164,437	.....	.....164,437	50,384	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/25/2022....	4,855	1,369,037	281.96.....	52,646	.....	.....	.....119,291	.....	.....119,291	35,803	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/12/2022....	14,827	4,187,869	282.45.....	156,266	.....	.....	.....357,183	.....	.....357,183	108,725	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	05/03/2022....	4,623	1,314,964	284.41.....	45,294			103,987		103,987	32,246						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/29/2022....	8,753	2,473,793	282.63.....	92,426	.....	.....	.....210,169	.....	.....210,169	63,864	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/30/2021....	1,745	495,032	283.65.....	13,468	.....	.....	.....38,339	.....	.....38,339	12,613	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/19/2021....	4,390	1,235,878	281.52.....	37,685	.....	.....	.....105,545	.....	.....105,545	33,955	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/14/2022....	12,900	3,623,251	280.87.....	145,630	.....	.....	.....329,557	.....	.....329,557	98,892	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	05/02/2022....	6,082	1,716,152	282.17.....	65,611	.....	.....	.....148,585	.....	.....148,585	45,260	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/14/2022....	25,082	7,057,939	281.39.....	276,973	.....	.....	.....629,097	.....	.....629,097	189,735	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/22/2022....	7,258	2,041,173	281.23.....	81,045	.....	.....	.....183,296	.....	.....183,296	54,875	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/08/2022....	1,809	517,394	286.09.....	16,176	.....	.....	.....37,893	.....	.....37,893	11,810	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/29/2022....	15,763	4,453,072	282.51.....	167,306	.....	.....	.....380,151	.....	.....380,151	115,396	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/06/2019....	04/09/2021....	1,822	510,970	280.44.....	16,436	.....	.....	.....45,672	.....	.....45,672	14,424	.....	.....	.....	.....	.....	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	.....	.....	.....1,613	.....	.....1,613	(8,995)	.....	.....	.....	.....	.....	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	.....	.....	.....124,932	.....	.....124,932	(303,892)	.....	.....	.....	.....	.....	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	.....	.....	.....158,242	.....	.....158,242	(397,722)	.....	.....	.....	.....	.....	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	.....	.....	.....209,822	.....	.....209,822	(557,821)	.....	.....	.....	.....	.....	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	.....	.....	.....71,509	.....	.....71,509	(181,259)	.....	.....	.....	.....	.....	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	.....	.....	.....64,622	.....	.....64,622	(169,425)	.....	.....	.....	.....	.....	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	.....	.....	.....145,573	.....	.....145,573	(372,183)	.....	.....	.....	.....	.....	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	.....	.....	.....190,328	.....	.....190,328	(478,286)	.....	.....	.....	.....	.....	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	.....	.....	.....281,086	.....	.....281,086	(697,436)	.....	.....	.....	.....	.....	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	.....	.....	.....82,771	.....	.....82,771	(198,976)	.....	.....	.....	.....	.....	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	.....	.....	.....89,417	.....	.....89,417	(226,118)	.....	.....	.....	.....	.....	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			1,485		1,485	(13,645)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/07/2019....	04/30/2021....	6,236	2,322,638	372.46.....	63,232	.....	.....	.....25,012	.....	.....25,012	(89,335)	.....	.....	.....	.....	.....	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	.....	.....	.....12,580	.....	.....12,580	(51,890)	.....	.....	.....	.....	.....	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	.....	.....	.....37,764	.....	.....37,764	(166,588)	.....	.....	.....	.....	.....	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	.....	.....	.....40,792	.....	.....40,792	(153,235)	.....	.....	.....	.....	.....	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	.....	.....	.....25,059	.....	.....25,059	(96,494)	.....	.....	.....	.....	.....	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	.....	.....	.....10,033	.....	.....10,033	(21,971)	.....	.....	.....	.....	.....	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	.....	.....	.....21,443	.....	.....21,443	(36,100)	.....	.....	.....	.....	.....	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	.....	.....	.....280,425	.....	.....280,425	(549,990)	.....	.....	.....	.....	.....	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	.....	.....	.....495,927	.....	.....495,927	(936,957)	.....	.....	.....	.....	.....	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	.....	.....	.....331,363	.....	.....331,363	(624,632)	.....	.....	.....	.....	.....	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	.....	.....	.....7,187	.....	.....7,187	(29,785)	.....	.....	.....	.....	.....	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	.....	.....	.....245,092	.....	.....245,092	(462,878)	.....	.....	.....	.....	.....	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	.....	.....	.....417,319	.....	.....417,319	(746,241)	.....	.....	.....	.....	.....	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	.....	.....	.....327,716	.....	.....327,716	(589,594)	.....	.....	.....	.....	.....	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	.....	.....	.....421,066	.....	.....421,066	(743,249)	.....	.....	.....	.....	.....	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	.....	.....	.....5,956	.....	.....5,956	(30,675)	.....	.....	.....	.....	.....	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	.....	.....	.....22,671	.....	.....22,671	(91,546)	.....	.....	.....	.....	.....	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....	04/27/2021....	11,074	4,181,344	377.58.....	89,921	.....	.....	.....25,588	.....	.....25,588	(137,556)	.....	.....	.....	.....	.....	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	.....	.....	.....54,647	.....	.....54,647	(248,309)	.....	.....	.....	.....	.....	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	.....	.....	.....40,230	.....	.....40,230	(181,400)	.....	.....	.....	.....	.....	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	.....	.....	.....7,382	.....	.....7,382	(42,206)	.....	.....	.....	.....	.....	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	.....	.....	.....70,399	.....	.....70,399	(278,185)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....809	.....	.....809	(7,546)	.....	.....	.....	.....	.....	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	.....	.....	.....425,975	.....	.....425,975	(762,016)	.....	.....	.....	.....	.....	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	.....	.....	.....357,300	.....	.....357,300	(599,563)	.....	.....	.....	.....	.....	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	.....	.....	.....359,220	.....	.....359,220	(607,554)	.....	.....	.....	.....	.....	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	.....	.....	.....130,841	.....	.....130,841	(511,210)	.....	.....	.....	.....	.....	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	.....	.....	.....61,643	.....	.....61,643	(191,275)	.....	.....	.....	.....	.....	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	.....	.....	.....50,220	.....	.....50,220	(184,344)	.....	.....	.....	.....	.....	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	.....	.....	.....51,730	.....	.....51,730	(221,331)	.....	.....	.....	.....	.....	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	.....	.....	.....57,198	.....	.....57,198	(228,369)	.....	.....	.....	.....	.....	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	.....	.....	.....17,219	.....	.....17,219	(31,951)	.....	.....	.....	.....	.....	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	.....	.....	.....4,681	.....	.....4,681	(11,460)	.....	.....	.....	.....	.....	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	.....	.....	.....7,346	.....	.....7,346	(11,337)	.....	.....	.....	.....	.....	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	.....	.....	.....721	.....	.....721	(4,642)	.....	.....	.....	.....	.....	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	.....	.....	.....399,194	.....	.....399,194	(680,397)	.....	.....	.....	.....	.....	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	.....	.....	.....334,875	.....	.....334,875	(616,865)	.....	.....	.....	.....	.....	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	.....	.....	.....269,766	.....	.....269,766	(476,884)	.....	.....	.....	.....	.....	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	.....	.....	.....41,535	.....	.....41,535	(153,513)	.....	.....	.....	.....	.....	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	.....	.....	.....126,934	.....	.....126,934	(448,487)	.....	.....	.....	.....	.....	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	.....	.....	.....4,277	.....	.....4,277	(7,547)	.....	.....	.....	.....	.....	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	.....	.....	.....6,151	.....	.....6,151	(13,479)	.....	.....	.....	.....	.....	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	.....	.....	.....3,996	.....	.....3,996	(8,156)	.....	.....	.....	.....	.....	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			6,534		6,534	(9,800)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....8,095	.....	.....8,095	(15,223)	.....	.....	.....	.....	.....	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	.....	.....616,766	.....	.....616,766	(977,743)	.....	.....	.....	.....	.....	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	.....	.....2,242	.....	.....2,242	(12,980)	.....	.....	.....	.....	.....	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	.....	.....62,695	.....	.....62,695	(191,029)	.....	.....	.....	.....	.....	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	.....	.....72,098	.....	.....72,098	(191,223)	.....	.....	.....	.....	.....	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	.....	.....216,506	.....	.....216,506	(545,467)	.....	.....	.....	.....	.....	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	.....	.....6,028	.....	.....6,028	(10,971)	.....	.....	.....	.....	.....	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	.....	.....175,482	.....	.....175,482	(468,363)	.....	.....	.....	.....	.....	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	.....	.....93,900	.....	.....93,900	(233,231)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2019....	05/11/2022....	13,232	3,545,650	267.97.....	121,201	.....	.....55,966	.....	.....55,966	(150,824)	.....	.....	.....	.....	.....	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	.....	.....92,694	.....	.....92,694	(260,141)	.....	.....	.....	.....	.....	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	.....	.....138,442	.....	.....138,442	(397,654)	.....	.....	.....	.....	.....	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	.....	.....204,878	.....	.....204,878	(637,822)	.....	.....	.....	.....	.....	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	.....	.....74,223	.....	.....74,223	(214,726)	.....	.....	.....	.....	.....	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	.....	.....2,358	.....	.....2,358	(10,561)	.....	.....	.....	.....	.....	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	.....	.....10,104	.....	.....10,104	(19,575)	.....	.....	.....	.....	.....	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	.....	.....344,250	.....	.....344,250	(599,127)	.....	.....	.....	.....	.....	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	.....	.....548,495	.....	.....548,495	(887,089)	.....	.....	.....	.....	.....	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	.....	.....231,158	.....	.....231,158	(402,870)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	05/23/2019....	05/20/2022....	34,480	12,866,631	373.16.....	426,175	.....	.....257,178	.....	.....257,178	(431,421)	.....	.....	.....	.....	.....	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	.....	.....20,997	.....	.....20,997	(81,805)	.....	.....	.....	.....	.....	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		54,818		54,818	(227,906)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....22,156	.....	.....22,156	(93,705)	.....	.....	.....	.....	.....	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	.....	.....42,315	.....	.....42,315	(122,052)	.....	.....	.....	.....	.....	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	.....	.....25,497	.....	.....25,497	(83,765)	.....	.....	.....	.....	.....	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	.....	.....85,767	.....	.....85,767	(321,924)	.....	.....	.....	.....	.....	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	.....	.....10,633	.....	.....10,633	(18,952)	.....	.....	.....	.....	.....	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	.....	.....16,907	.....	.....16,907	(28,875)	.....	.....	.....	.....	.....	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	.....	.....1,661	.....	.....1,661	(6,646)	.....	.....	.....	.....	.....	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	.....	.....2,919	.....	.....2,919	(5,072)	.....	.....	.....	.....	.....	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	.....	.....316,854	.....	.....316,854	(519,163)	.....	.....	.....	.....	.....	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	.....	.....286,066	.....	.....286,066	(506,034)	.....	.....	.....	.....	.....	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	.....	.....491,008	.....	.....491,008	(829,109)	.....	.....	.....	.....	.....	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	.....	.....34,956	.....	.....34,956	(108,230)	.....	.....	.....	.....	.....	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	.....	.....36,897	.....	.....36,897	(124,308)	.....	.....	.....	.....	.....	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	.....	.....23,373	.....	.....23,373	(80,777)	.....	.....	.....	.....	.....	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	.....	.....47,168	.....	.....47,168	(168,278)	.....	.....	.....	.....	.....	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	.....	.....17,496	.....	.....17,496	(50,143)	.....	.....	.....	.....	.....	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	.....	.....25,294	.....	.....25,294	(87,655)	.....	.....	.....	.....	.....	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	.....	.....7,301	.....	.....7,301	(14,340)	.....	.....	.....	.....	.....	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	.....	.....15,967	.....	.....15,967	(22,540)	.....	.....	.....	.....	.....	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	.....	.....98,148	.....	.....98,148	32,602	.....	.....	.....	.....	.....	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	.....	.....138,712	.....	.....138,712	43,809	.....	.....	.....	.....	.....	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		208,943		208,943	65,283						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/28/2021....	1,020	287,284	281.53.....	8,426	.....	.....	.....24,592	.....	.....24,592	7,842	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/27/2022....	21,064	5,972,233	283.53.....	206,286	.....	.....	.....491,632	.....	.....491,632	150,655	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/10/2022....	8,747	2,468,468	282.2.....	89,892	.....	.....	.....213,704	.....	.....213,704	64,538	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/13/2022....	14,034	3,971,941	283.03.....	139,302	.....	.....	.....332,985	.....	.....332,985	90,892	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/09/2022....	5,661	1,597,413	282.18.....	58,192	.....	.....	.....138,407	.....	.....138,407	41,777	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/06/2022....	17,739	5,060,433	285.27.....	158,463	.....	.....	.....385,484	.....	.....385,484	119,361	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/17/2021....	3,394	963,019	283.73.....	24,541	.....	.....	.....74,271	.....	.....74,271	24,236	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/28/2021....	3,854	1,097,128	284.68.....	26,688	.....	.....	.....81,229	.....	.....81,229	26,939	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/27/2022....	4,167	1,184,047	284.18.....	39,646	.....	.....	.....94,934	.....	.....94,934	29,265	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/13/2022....	11,349	3,225,596	284.23.....	106,787	.....	.....	.....257,560	.....	.....257,560	79,409	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/23/2022....	5,676	1,609,872	283.62.....	55,231	.....	.....	.....131,819	.....	.....131,819	40,254	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/20/2022....	20,537	5,817,268	283.26.....	202,662	.....	.....	.....483,401	.....	.....483,401	147,524	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/06/2022....	14,145	3,958,611	279.86.....	160,382	.....	.....	.....374,372	.....	.....374,372	110,249	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/13/2022....	15,567	4,364,236	280.35.....	173,578	.....	.....	.....406,120	.....	.....406,120	120,766	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/20/2021....	3,390	957,788	282.55.....	26,270	.....	.....	.....78,192	.....	.....78,192	25,147	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/16/2022....	6,039	1,715,012	283.98.....	57,577	.....	.....	.....138,309	.....	.....138,309	42,287	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/17/2022....	11,254	3,195,669	283.96.....	107,458	.....	.....	.....258,193	.....	.....258,193	79,087	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/30/2019....	05/14/2021....	3,509	981,842	279.83.....	31,370	.....	.....	.....90,067	.....	.....90,067	27,963	.....	.....	.....	.....	.....	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	.....	.....	.....230,669	.....	.....230,669	(607,086)	.....	.....	.....	.....	.....	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	.....	.....	.....89,848	.....	.....89,848	(256,058)	.....	.....	.....	.....	.....	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	.....	.....	.....36,512	.....	.....36,512	(99,497)	.....	.....	.....	.....	.....	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			92,297		92,297	(267,961)						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....142,959	.....	.....142,959	(408,609)	.....	.....	.....	.....	.....	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	.....	.....	.....147,206	.....	.....147,206	(481,210)	.....	.....	.....	.....	.....	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	.....	.....	.....37,401	.....	.....37,401	(128,848)	.....	.....	.....	.....	.....	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	.....	.....	.....64,112	.....	.....64,112	(212,688)	.....	.....	.....	.....	.....	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	.....	.....	.....68,822	.....	.....68,822	(244,104)	.....	.....	.....	.....	.....	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	.....	.....	.....3,328	.....	.....3,328	(10,963)	.....	.....	.....	.....	.....	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	.....	.....	.....32,640	.....	.....32,640	(97,735)	.....	.....	.....	.....	.....	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	.....	.....	.....18,175	.....	.....18,175	(34,136)	.....	.....	.....	.....	.....	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	.....	.....	.....310,210	.....	.....310,210	(515,949)	.....	.....	.....	.....	.....	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	.....	.....	.....240,502	.....	.....240,502	(395,005)	.....	.....	.....	.....	.....	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	.....	.....	.....253,164	.....	.....253,164	(417,242)	.....	.....	.....	.....	.....	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	.....	.....	.....472,667	.....	.....472,667	(773,801)	.....	.....	.....	.....	.....	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	.....	.....	.....1,910	.....	.....1,910	(10,368)	.....	.....	.....	.....	.....	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	.....	.....	.....2,362	.....	.....2,362	(6,206)	.....	.....	.....	.....	.....	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	.....	.....	.....4,101	.....	.....4,101	(24,034)	.....	.....	.....	.....	.....	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	.....	.....	.....2,045	.....	.....2,045	(7,927)	.....	.....	.....	.....	.....	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	.....	.....	.....21,127	.....	.....21,127	(77,525)	.....	.....	.....	.....	.....	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	.....	.....	.....115,067	.....	.....115,067	(369,311)	.....	.....	.....	.....	.....	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	.....	.....	.....20,549	.....	.....20,549	(76,535)	.....	.....	.....	.....	.....	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	.....	.....	.....23,595	.....	.....23,595	(78,172)	.....	.....	.....	.....	.....	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	.....	.....	.....2,599	.....	.....2,599	(13,228)	.....	.....	.....	.....	.....	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			15,411		15,411	(70,914)						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/12/2019....	05/13/2022....	2,284	858,641	375.86.....	31,480	.....	.....	.....14,491	.....	.....14,491	(27,092)	.....	.....	.....	.....	.....	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	.....	.....	.....6,643	.....	.....6,643	(13,744)	.....	.....	.....	.....	.....	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	.....	.....	.....3,497	.....	.....3,497	(7,051)	.....	.....	.....	.....	.....	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	.....	.....	.....201,813	.....	.....201,813	(378,557)	.....	.....	.....	.....	.....	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	.....	.....	.....129,289	.....	.....129,289	(235,412)	.....	.....	.....	.....	.....	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	.....	.....	.....161,206	.....	.....161,206	(294,279)	.....	.....	.....	.....	.....	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	.....	.....	.....213,597	.....	.....213,597	(440,108)	.....	.....	.....	.....	.....	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	.....	.....	.....496,116	.....	.....496,116	(993,735)	.....	.....	.....	.....	.....	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	.....	.....	.....9,242	.....	.....9,242	(21,223)	.....	.....	.....	.....	.....	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	.....	.....	.....19,194	.....	.....19,194	(63,812)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/12/2019....	06/04/2021....	15,530	5,831,955	375.53.....	164,773	.....	.....	.....51,836	.....	.....51,836	(202,512)	.....	.....	.....	.....	.....	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	.....	.....	.....28,873	.....	.....28,873	(103,947)	.....	.....	.....	.....	.....	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	.....	.....	.....23,534	.....	.....23,534	(112,121)	.....	.....	.....	.....	.....	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	.....	.....	.....20,102	.....	.....20,102	(98,141)	.....	.....	.....	.....	.....	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	.....	.....	.....34,635	.....	.....34,635	(169,088)	.....	.....	.....	.....	.....	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	.....	.....	.....20,774	.....	.....20,774	(82,895)	.....	.....	.....	.....	.....	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	.....	.....	.....499	.....	.....499	(5,251)	.....	.....	.....	.....	.....	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	.....	.....	.....76,241	.....	.....76,241	(301,924)	.....	.....	.....	.....	.....	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	.....	.....	.....64,825	.....	.....64,825	(262,877)	.....	.....	.....	.....	.....	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	.....	.....	.....128,056	.....	.....128,056	(458,404)	.....	.....	.....	.....	.....	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	.....	.....	.....56,150	.....	.....56,150	(217,526)	.....	.....	.....	.....	.....	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	.....	.....	.....39,729	.....	.....39,729	(156,662)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....49,078	.....	.....49,078	(214,032)	.....	.....	.....	.....	.....	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	.....	.....	.....67,550	.....	.....67,550	(249,561)	.....	.....	.....	.....	.....	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	.....	.....	.....116,101	.....	.....116,101	(450,986)	.....	.....	.....	.....	.....	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	.....	.....	.....27,347	.....	.....27,347	(111,864)	.....	.....	.....	.....	.....	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	.....	.....	.....30,313	.....	.....30,313	(116,402)	.....	.....	.....	.....	.....	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	.....	.....	.....754	.....	.....754	(5,410)	.....	.....	.....	.....	.....	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	.....	.....	.....5,314	.....	.....5,314	(13,433)	.....	.....	.....	.....	.....	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	.....	.....	.....6,204	.....	.....6,204	(10,624)	.....	.....	.....	.....	.....	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	.....	.....	.....105,251	.....	.....105,251	(217,295)	.....	.....	.....	.....	.....	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	.....	.....	.....187,553	.....	.....187,553	(398,820)	.....	.....	.....	.....	.....	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	.....	.....	.....140,796	.....	.....140,796	(304,225)	.....	.....	.....	.....	.....	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	.....	.....	.....380,815	.....	.....380,815	(798,937)	.....	.....	.....	.....	.....	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	.....	.....	.....135,601	.....	.....135,601	(326,355)	.....	.....	.....	.....	.....	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	.....	.....	.....38,307	.....	.....38,307	(171,725)	.....	.....	.....	.....	.....	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	.....	.....	.....15,086	.....	.....15,086	(80,361)	.....	.....	.....	.....	.....	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	.....	.....	.....7,245	.....	.....7,245	(35,041)	.....	.....	.....	.....	.....	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	.....	.....	.....23,418	.....	.....23,418	(115,690)	.....	.....	.....	.....	.....	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	.....	.....	.....22,085	.....	.....22,085	(105,159)	.....	.....	.....	.....	.....	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	.....	.....	.....20,179	.....	.....20,179	(104,156)	.....	.....	.....	.....	.....	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	.....	.....	.....7,741	.....	.....7,741	(47,364)	.....	.....	.....	.....	.....	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	.....	.....	.....5,392	.....	.....5,392	(9,543)	.....	.....	.....	.....	.....	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			3,048		3,048	(8,086)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....22,816	.....	.....22,816	(144,203)	.....	.....	.....	.....	.....	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	.....	.....	.....12,413	.....	.....12,413	(89,301)	.....	.....	.....	.....	.....	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	.....	.....	.....8,355	.....	.....8,355	(62,910)	.....	.....	.....	.....	.....	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	.....	.....	.....1,999	.....	.....1,999	(4,353)	.....	.....	.....	.....	.....	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	.....	.....	.....4,111	.....	.....4,111	(8,791)	.....	.....	.....	.....	.....	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	.....	.....	.....1,040	.....	.....1,040	(4,427)	.....	.....	.....	.....	.....	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	.....	.....	.....143,361	.....	.....143,361	(356,047)	.....	.....	.....	.....	.....	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	.....	.....	.....112,446	.....	.....112,446	(291,131)	.....	.....	.....	.....	.....	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	.....	.....	.....110,595	.....	.....110,595	(265,893)	.....	.....	.....	.....	.....	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	.....	.....	.....136,916	.....	.....136,916	(358,262)	.....	.....	.....	.....	.....	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	.....	.....	.....1,370	.....	.....1,370	(7,179)	.....	.....	.....	.....	.....	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	.....	.....	.....96,825	.....	.....96,825	(242,924)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/26/2019....	06/10/2021....	493	187,452	380.52.....	5,463	.....	.....	.....1,010	.....	.....1,010	(5,494)	.....	.....	.....	.....	.....	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	.....	.....	.....14,162	.....	.....14,162	(51,512)	.....	.....	.....	.....	.....	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	.....	.....	.....895	.....	.....895	(6,088)	.....	.....	.....	.....	.....	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	.....	.....	.....50,621	.....	.....50,621	(240,514)	.....	.....	.....	.....	.....	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	.....	.....	.....11,508	.....	.....11,508	(85,579)	.....	.....	.....	.....	.....	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	.....	.....	.....13,466	.....	.....13,466	(80,719)	.....	.....	.....	.....	.....	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	.....	.....	.....15,031	.....	.....15,031	(104,128)	.....	.....	.....	.....	.....	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	.....	.....	.....354,925	.....	.....354,925	116,489	.....	.....	.....	.....	.....	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	.....	.....	.....277,626	.....	.....277,626	84,698	.....	.....	.....	.....	.....	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	.....	.....	.....88,215	.....	.....88,215	29,358	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	06/10/2022....	9,012	2,615,120	290.19.....	100,306	.....	.....162,080	.....	.....162,080	52,571	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	06/10/2022....	12,044	3,517,263	292.04.....	123,946	.....	.....199,924	.....	.....199,924	65,700	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	06/11/2021....	4,273	1,244,706	291.31.....	34,421	.....	.....64,623	.....	.....64,623	22,378	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	06/03/2022....	4,696	1,345,846	286.61.....	60,290	.....	.....97,547	.....	.....97,547	30,745	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	06/21/2022....	8,580	2,514,750	293.09.....	84,989	.....	.....135,924	.....	.....135,924	44,981	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	06/04/2021....	6,527	1,858,955	284.82.....	72,978	.....	.....136,816	.....	.....136,816	45,495	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	06/07/2022....	8,683	2,536,928	292.16.....	88,736	.....	.....143,036	.....	.....143,036	46,709	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	06/24/2022....	8,826	2,633,997	298.43.....	69,031	.....	.....107,900	.....	.....107,900	35,749	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	06/24/2021....	3,227	951,226	294.73.....	21,806	.....	.....40,125	.....	.....40,125	14,036	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	06/20/2022....	11,040	3,241,716	293.63.....	106,755	.....	.....170,385	.....	.....170,385	56,356	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	06/03/2022....	19,430	5,572,738	286.81.....	247,475	.....	.....400,469	.....	.....400,469	126,432	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	06/13/2022....	5,881	1,736,262	295.24.....	52,721	.....	.....84,245	.....	.....84,245	28,189	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	06/24/2022....	4,847	1,439,288	296.96.....	40,539	.....	.....63,807	.....	.....63,807	21,051	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	06/06/2022....	5,544	1,615,061	291.33.....	58,665	.....	.....94,751	.....	.....94,751	30,974	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	06/17/2021....	3,474	1,013,388	291.74.....	27,496	.....	.....51,380	.....	.....51,380	17,843	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	05/31/2022....	5,326	1,515,340	284.51.....	74,189	.....	.....119,785	.....	.....119,785	36,938	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/26/2019....	05/28/2021....	5,874	1,677,678	285.62.....	62,827	.....	.....118,623	.....	.....118,623	39,746	.....	.....	.....	.....	.....	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	.....	.....1,083	.....	.....1,083	(4,931)	.....	.....	.....	.....	.....	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	.....	.....2,809	.....	.....2,809	(6,000)	.....	.....	.....	.....	.....	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	.....	.....2,474	.....	.....2,474	(5,895)	.....	.....	.....	.....	.....	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	.....	.....1,260	.....	.....1,260	(3,472)	.....	.....	.....	.....	.....	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		132,937		132,937	(317,750)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....131,130	.....	.....131,130	(329,268)	.....	.....	.....	.....	.....	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	.....	.....	.....88,006	.....	.....88,006	(226,513)	.....	.....	.....	.....	.....	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	.....	.....	.....232,936	.....	.....232,936	(588,735)	.....	.....	.....	.....	.....	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	.....	.....	.....1,408	.....	.....1,408	(6,353)	.....	.....	.....	.....	.....	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	.....	.....	.....26,702	.....	.....26,702	(157,550)	.....	.....	.....	.....	.....	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	.....	.....	.....14,358	.....	.....14,358	(106,016)	.....	.....	.....	.....	.....	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	.....	.....	.....3,632	.....	.....3,632	(26,682)	.....	.....	.....	.....	.....	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	.....	.....	.....11,916	.....	.....11,916	(73,165)	.....	.....	.....	.....	.....	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	.....	.....	.....13,960	.....	.....13,960	(92,149)	.....	.....	.....	.....	.....	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	.....	.....	.....8,855	.....	.....8,855	(77,193)	.....	.....	.....	.....	.....	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	.....	.....	.....1,192	.....	.....1,192	(2,362)	.....	.....	.....	.....	.....	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	.....	.....	.....402	.....	.....402	(8,179)	.....	.....	.....	.....	.....	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	.....	.....	.....37,867	.....	.....37,867	(176,477)	.....	.....	.....	.....	.....	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	.....	.....	.....39,562	.....	.....39,562	(207,516)	.....	.....	.....	.....	.....	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	.....	.....	.....18,893	.....	.....18,893	(95,446)	.....	.....	.....	.....	.....	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	.....	.....	.....25,287	.....	.....25,287	(116,576)	.....	.....	.....	.....	.....	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	.....	.....	.....153	.....	.....153	(3,666)	.....	.....	.....	.....	.....	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	.....	.....	.....185	.....	.....185	(3,892)	.....	.....	.....	.....	.....	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	.....	.....	.....81,203	.....	.....81,203	(406,068)	.....	.....	.....	.....	.....	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	.....	.....	.....27,779	.....	.....27,779	(127,726)	.....	.....	.....	.....	.....	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	.....	.....	.....32,458	.....	.....32,458	(143,504)	.....	.....	.....	.....	.....	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			37,011		37,011	(173,222)						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....34,084	.....	.....34,084	(166,082)	.....	.....	.....	.....	.....	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	.....	.....	.....78,006	.....	.....78,006	(353,042)	.....	.....	.....	.....	.....	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	.....	.....	.....2,664	.....	.....2,664	(14,539)	.....	.....	.....	.....	.....	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	.....	.....	.....7,166	.....	.....7,166	(57,326)	.....	.....	.....	.....	.....	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	.....	.....	.....13,335	.....	.....13,335	(90,568)	.....	.....	.....	.....	.....	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....	06/17/2022....	2,831	1,082,809	382.51.....	42,377	.....	.....	.....12,589	.....	.....12,589	(28,535)	.....	.....	.....	.....	.....	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	.....	.....	.....16,762	.....	.....16,762	(30,799)	.....	.....	.....	.....	.....	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	.....	.....	.....713	.....	.....713	(2,126)	.....	.....	.....	.....	.....	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	.....	.....	.....110,192	.....	.....110,192	(302,504)	.....	.....	.....	.....	.....	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	.....	.....	.....54,050	.....	.....54,050	(162,853)	.....	.....	.....	.....	.....	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	.....	.....	.....103,814	.....	.....103,814	(279,164)	.....	.....	.....	.....	.....	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	.....	.....	.....114,200	.....	.....114,200	(316,458)	.....	.....	.....	.....	.....	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	.....	.....	.....238,684	.....	.....238,684	(634,400)	.....	.....	.....	.....	.....	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	.....	.....	.....623	.....	.....623	(3,653)	.....	.....	.....	.....	.....	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....	07/01/2021....	434	168,457	387.73.....	4,058	.....	.....	.....440	.....	.....440	(3,665)	.....	.....	.....	.....	.....	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	.....	.....	.....11,898	.....	.....11,898	(93,558)	.....	.....	.....	.....	.....	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	.....	.....	.....7,773	.....	.....7,773	(74,940)	.....	.....	.....	.....	.....	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	.....	.....	.....10,138	.....	.....10,138	(71,915)	.....	.....	.....	.....	.....	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	.....	.....	.....5,834	.....	.....5,834	(43,792)	.....	.....	.....	.....	.....	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	.....	.....	.....6,165	.....	.....6,165	(40,205)	.....	.....	.....	.....	.....	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	.....	.....	.....4,086	.....	.....4,086	(35,702)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/11/2019....	06/24/2022....	10,106	2,947,598	291.68.....	122,293	.....	.....	.....170,184	.....	.....170,184	54,627	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/11/2019....	07/09/2021....	3,611	1,073,549	297.27.....	25,827	.....	.....	.....38,297	.....	.....38,297	12,993	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/11/2019....	07/08/2022....	9,346	2,791,835	298.73.....	84,747	.....	.....	.....113,268	.....	.....113,268	38,043	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/11/2019....	07/09/2021....	404	120,160	297.64.....	2,829	.....	.....	.....4,175	.....	.....4,175	1,413	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/11/2019....	07/02/2021....	4,964	1,478,599	297.88.....	34,060	.....	.....	.....50,307	.....	.....50,307	17,471	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/11/2019....	06/28/2022....	5,810	1,715,671	295.28.....	60,731	.....	.....	.....83,306	.....	.....83,306	27,536	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/11/2019....	07/01/2022....	11,091	3,263,392	294.24.....	121,315	.....	.....	.....166,950	.....	.....166,950	54,821	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/11/2019....	06/27/2022....	5,886	1,725,498	293.14.....	67,228	.....	.....	.....93,244	.....	.....93,244	30,373	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/11/2019....	07/08/2022....	16,728	4,959,793	296.5.....	167,060	.....	.....	.....226,588	.....	.....226,588	75,561	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/11/2019....	07/05/2022....	7,069	2,100,411	297.15.....	68,519	.....	.....	.....92,474	.....	.....92,474	30,807	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/11/2019....	07/01/2022....	12,205	3,635,399	297.87.....	114,365	.....	.....	.....154,105	.....	.....154,105	51,387	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/11/2019....	07/01/2022....	6,157	1,802,966	292.81.....	71,444	.....	.....	.....98,935	.....	.....98,935	32,240	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/11/2019....	07/01/2021....	4,282	1,244,513	290.66.....	43,023	.....	.....	.....67,521	.....	.....67,521	23,185	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/17/2019....	07/02/2021....	2,338	658,169	281.49.....	14,216	.....	.....	.....594	.....	.....594	(14,103)	.....	.....	.....	.....	.....	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	.....	.....	.....271	.....	.....271	(4,934)	.....	.....	.....	.....	.....	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	.....	.....	.....49,085	.....	.....49,085	(250,618)	.....	.....	.....	.....	.....	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	.....	.....	.....17,063	.....	.....17,063	(88,761)	.....	.....	.....	.....	.....	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	.....	.....	.....25,479	.....	.....25,479	(117,380)	.....	.....	.....	.....	.....	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	.....	.....	.....43,961	.....	.....43,961	(197,902)	.....	.....	.....	.....	.....	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	.....	.....	.....43,259	.....	.....43,259	(226,572)	.....	.....	.....	.....	.....	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	.....	.....	.....43,397	.....	.....43,397	(204,460)	.....	.....	.....	.....	.....	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	.....	.....	.....37,861	.....	.....37,861	(179,887)	.....	.....	.....	.....	.....	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			34,247		34,247	(153,912)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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	.....	.....42,307	.....	.....42,307	(191,003)	.....	.....	.....	.....	.....	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	.....	.....1,184	.....	.....1,184	(24,164)	.....	.....	.....	.....	.....	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	.....	.....571	.....	.....571	(12,680)	.....	.....	.....	.....	.....	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	.....	.....404	.....	.....404	(8,847)	.....	.....	.....	.....	.....	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	.....	.....159	.....	.....159	(4,704)	.....	.....	.....	.....	.....	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	.....	.....96	.....	.....96	(3,287)	.....	.....	.....	.....	.....	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	.....	.....867	.....	.....867	(18,307)	.....	.....	.....	.....	.....	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	.....	.....301	.....	.....301	(6,761)	.....	.....	.....	.....	.....	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	.....	.....163	.....	.....163	(3,380)	.....	.....	.....	.....	.....	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	.....	.....1,310	.....	.....1,310	(6,120)	.....	.....	.....	.....	.....	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	.....	.....2,174	.....	.....2,174	(8,136)	.....	.....	.....	.....	.....	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	.....	.....79,814	.....	.....79,814	(211,965)	.....	.....	.....	.....	.....	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....	07/12/2022....	32,692	12,688,248	388.12.....	418,125	.....	.....105,700	.....	.....105,700	(281,952)	.....	.....	.....	.....	.....	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	.....	.....177,227	.....	.....177,227	(471,398)	.....	.....	.....	.....	.....	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	.....	.....83,560	.....	.....83,560	(236,081)	.....	.....	.....	.....	.....	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	.....	.....1,275	.....	.....1,275	(9,892)	.....	.....	.....	.....	.....	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	.....	.....16,207	.....	.....16,207	(104,041)	.....	.....	.....	.....	.....	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	.....	.....16,167	.....	.....16,167	(119,752)	.....	.....	.....	.....	.....	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	.....	.....9,820	.....	.....9,820	(77,010)	.....	.....	.....	.....	.....	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	.....	.....5,439	.....	.....5,439	(42,820)	.....	.....	.....	.....	.....	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	.....	.....3,602	.....	.....3,602	(31,221)	.....	.....	.....	.....	.....	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		3,185		3,185	(27,959)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/17/2019....	06/14/2022....	1,708	655,829	384.06.....	24,402	.....	.....	.....6,852	.....	.....6,852	(16,528)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	07/19/2019....	12/29/2021....	19,386	5,235,060	270.05.....	484,153	.....	.....	.....690,227	.....	.....690,227	171,480	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	07/19/2019....	09/01/2021....	18,040	5,245,392	290.76.....	191,198	.....	.....	.....279,550	.....	.....279,550	88,745	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	07/19/2019....	02/08/2022....	18,903	5,200,766	275.13.....	404,484	.....	.....	.....581,461	.....	.....581,461	164,009	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	07/19/2019....	02/23/2022....	18,252	5,055,173	276.97.....	368,462	.....	.....	.....530,015	.....	.....530,015	152,941	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	07/19/2019....	09/24/2021....	20,988	6,214,981	296.12.....	173,872	.....	.....	.....227,725	.....	.....227,725	60,711	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	07/19/2019....	11/10/2021....	18,790	5,171,574	275.23.....	390,307	.....	.....	.....573,499	.....	.....573,499	163,120	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	07/19/2019....	11/18/2021....	20,058	5,525,690	275.49.....	413,730	.....	.....	.....607,008	.....	.....607,008	172,596	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	07/19/2019....	03/22/2022....	18,351	5,161,549	281.27.....	321,023	.....	.....	.....460,664	.....	.....460,664	137,739	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	07/19/2019....	07/12/2022....	20,242	6,004,861	296.66.....	203,633	.....	.....	.....272,932	.....	.....272,932	91,610	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	07/19/2019....	12/01/2021....	24,827	6,891,117	277.57.....	477,464	.....	.....	.....703,741	.....	.....703,741	193,009	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	07/19/2019....	09/21/2021....	26,411	7,752,632	293.54.....	248,363	.....	.....	.....335,756	.....	.....335,756	91,751	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	07/19/2019....	09/30/2021....	24,249	7,084,240	292.14.....	245,741	.....	.....	.....343,544	.....	.....343,544	100,577	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	07/19/2019....	12/10/2021....	19,205	5,305,195	276.24.....	388,452	.....	.....	.....569,231	.....	.....569,231	166,103	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	07/19/2019....	10/20/2021....	20,050	5,481,149	273.38.....	441,267	.....	.....	.....647,847	.....	.....647,847	180,959	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	07/19/2019....	09/16/2021....	20,599	6,074,736	294.91.....	180,192	.....	.....	.....242,302	.....	.....242,302	67,438	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	07/19/2019....	01/07/2022....	19,586	5,318,053	271.52.....	467,851	.....	.....	.....669,316	.....	.....669,316	166,135	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	07/19/2019....	12/17/2021....	21,580	5,947,998	275.62.....	447,028	.....	.....	.....652,288	.....	.....652,288	187,964	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	07/19/2019....	07/18/2022....	9,486	2,820,214	297.31.....	93,173	.....	.....	.....124,155	.....	.....124,155	41,354	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	07/19/2019....	11/16/2021....	31,384	8,667,997	276.19.....	631,137	.....	.....	.....928,118	.....	.....928,118	256,772	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	07/19/2019....	10/15/2021....	18,952	5,271,454	278.15.....	350,894	.....	.....	.....524,606	.....	.....524,606	156,895	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	07/19/2019....	11/23/2021....	19,896	5,486,469	275.76.....	407,134			597,530		597,530	171,594						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/19/2019....	08/27/2021....	19,841	5,765,066	290.57.....	211,435	.....	.....	.....321,508	.....	.....321,508	108,578	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/19/2019....	10/22/2021....	21,359	5,868,498	274.75.....	448,522	.....	.....	.....661,013	.....	.....661,013	175,783	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/19/2019....	10/06/2021....	25,218	7,304,272	289.64.....	288,457	.....	.....	.....433,552	.....	.....433,552	145,411	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/19/2019....	04/08/2022....	18,571	5,289,143	284.8.....	286,849	.....	.....	.....409,565	.....	.....409,565	126,343	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/19/2019....	05/31/2022....	15,017	4,283,797	285.27.....	233,079	.....	.....	.....328,165	.....	.....328,165	101,886	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/19/2019....	11/05/2021....	26,932	7,395,797	274.61.....	570,669	.....	.....	.....838,119	.....	.....838,119	219,618	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/19/2019....	06/28/2022....	18,324	5,399,152	294.65.....	198,951	.....	.....	.....270,735	.....	.....270,735	89,242	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/19/2019....	01/21/2022....	19,352	5,323,381	275.08.....	412,677	.....	.....	.....594,666	.....	.....594,666	167,686	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/19/2019....	07/15/2022....	18,520	5,516,501	297.86.....	177,308	.....	.....	.....220,792	.....	.....220,792	63,538	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/19/2019....	10/28/2021....	17,631	4,772,196	270.67.....	425,667	.....	.....	.....617,103	.....	.....617,103	153,822	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/19/2019....	05/02/2022....	16,188	4,627,228	285.85.....	242,740	.....	.....	.....344,170	.....	.....344,170	108,271	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/19/2019....	07/16/2021....	1,503	443,146	294.79.....	12,522	.....	.....	.....18,771	.....	.....18,771	6,418	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	11/13/2020....	16,909	4,670,754	276.23.....	286,746	.....	.....	.....494,563	.....	.....494,563	151,550	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	07/30/2021....	25,921	7,378,367	284.65.....	344,769	.....	.....	.....535,142	.....	.....535,142	162,536	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	10/14/2020....	2,582	751,187	290.93.....	19,131	.....	.....	.....37,667	.....	.....37,667	15,075	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	12/15/2020....	7,872	2,177,362	276.58.....	133,338	.....	.....	.....227,506	.....	.....227,506	69,793	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	07/16/2021....	7,142	2,106,132	294.9.....	56,860	.....	.....	.....88,550	.....	.....88,550	30,272	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	03/22/2021....	9,600	2,683,669	279.55.....	149,300	.....	.....	.....249,326	.....	.....249,326	79,265	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	06/23/2021....	5,492	1,545,263	281.36.....	82,703	.....	.....	.....133,633	.....	.....133,633	42,446	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	06/18/2021....	7,248	2,098,540	289.54.....	74,358	.....	.....	.....121,079	.....	.....121,079	41,586	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	05/21/2021....	16,133	4,561,889	282.77.....	224,314	.....	.....	.....369,001	.....	.....369,001	119,267	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	01/04/2021....	808	227,082	280.92.....	11,315			19,852		19,852	6,507						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	10/23/2020....	2,101	571,621	272.04.....	42,342	.....	.....	.....70,240	.....	.....70,240	19,532	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	01/15/2021....	10,427	2,804,675	268.99.....	242,315	.....	.....	.....380,111	.....	.....380,111	98,757	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	02/22/2021....	3,359	945,268	281.39.....	47,322	.....	.....	.....81,019	.....	.....81,019	26,618	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	04/01/2021....	2,201	613,268	278.6.....	35,853	.....	.....	.....59,172	.....	.....59,172	18,357	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	05/03/2021....	1,777	498,624	280.64.....	26,901	.....	.....	.....44,237	.....	.....44,237	14,007	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	04/23/2021....	13,036	3,719,783	285.35.....	157,849	.....	.....	.....265,013	.....	.....265,013	89,443	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	08/17/2021....	19,830	5,689,905	286.93.....	240,488	.....	.....	.....382,054	.....	.....382,054	125,869	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	02/17/2021....	6,692	1,861,285	278.13.....	109,028	.....	.....	.....183,133	.....	.....183,133	56,913	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	07/18/2019....	07/23/2021....	13,457	3,806,460	282.87.....	192,792	.....	.....	.....307,877	.....	.....307,877	97,260	.....	.....	.....	.....	.....	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	.....	.....	.....168	.....	.....168	(2,887)	.....	.....	.....	.....	.....	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	.....	.....	.....43,904	.....	.....43,904	(200,514)	.....	.....	.....	.....	.....	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	.....	.....	.....889	.....	.....889	(15,549)	.....	.....	.....	.....	.....	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	.....	.....	.....343	.....	.....343	(4,617)	.....	.....	.....	.....	.....	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	.....	.....	.....731	.....	.....731	(12,957)	.....	.....	.....	.....	.....	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	.....	.....	.....493	.....	.....493	(9,769)	.....	.....	.....	.....	.....	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	.....	.....	.....99,824	.....	.....99,824	(451,195)	.....	.....	.....	.....	.....	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	.....	.....	.....25,735	.....	.....25,735	(118,138)	.....	.....	.....	.....	.....	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	.....	.....	.....22,219	.....	.....22,219	(111,705)	.....	.....	.....	.....	.....	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	.....	.....	.....40,115	.....	.....40,115	(195,106)	.....	.....	.....	.....	.....	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	.....	.....	.....2,316	.....	.....2,316	(12,750)	.....	.....	.....	.....	.....	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	.....	.....	.....2,372	.....	.....2,372	(18,711)	.....	.....	.....	.....	.....	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			75,317		75,317	(214,349)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/24/2019....	07/18/2022....	30,627	11,900,559	388.57.....	403,352	.....	.....	.....97,174	.....	.....97,174	(260,693)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/24/2019....	07/19/2022....	30,661	11,854,665	386.64.....	428,330	.....	.....	.....110,458	.....	.....110,458	(275,963)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/24/2019....	07/22/2022....	57,115	22,203,954	388.76.....	749,917	.....	.....	.....180,258	.....	.....180,258	(483,435)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/24/2019....	07/22/2022....	27,802	10,798,301	388.4.....	368,933	.....	.....	.....89,839	.....	.....89,839	(237,839)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/24/2019....	06/29/2021....	779	300,081	385.06.....	8,518	.....	.....	.....1,063	.....	.....1,063	(7,341)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/24/2019....	07/01/2021....	397	154,104	388.28.....	3,810	.....	.....	.....376	.....	.....376	(3,270)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/24/2019....	07/16/2021....	10,616	4,112,004	387.33.....	107,224	.....	.....	.....12,273	.....	.....12,273	(91,390)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/24/2019....	07/16/2021....	7,441	2,865,864	385.16.....	81,997	.....	.....	.....10,945	.....	.....10,945	(69,894)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/24/2019....	07/19/2021....	11,626	4,520,007	388.77.....	110,916	.....	.....	.....11,591	.....	.....11,591	(94,227)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/24/2019....	07/20/2021....	5,511	2,146,177	389.44.....	51,197	.....	.....	.....5,113	.....	.....5,113	(43,388)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/24/2019....	07/21/2021....	7,531	2,887,657	383.43.....	89,093	.....	.....	.....13,623	.....	.....13,623	(75,510)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/24/2019....	07/22/2021....	3,554	1,384,908	389.7.....	32,730	.....	.....	.....3,237	.....	.....3,237	(27,675)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/30/2019....	07/23/2021....	2,152	608,953	282.96.....	12,826	.....	.....	.....496	.....	.....496	(11,902)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/30/2019....	07/27/2021....	8,727	2,422,321	277.58.....	70,860	.....	.....	.....5,353	.....	.....5,353	(67,826)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/30/2019....	07/28/2021....	9,013	2,517,736	279.34.....	66,427	.....	.....	.....4,141	.....	.....4,141	(63,185)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/30/2019....	07/29/2021....	1,209	340,838	281.95.....	7,688	.....	.....	.....353	.....	.....353	(7,184)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/30/2019....	07/25/2022....	59,653	16,747,656	280.75.....	557,162	.....	.....	.....88,743	.....	.....88,743	(421,766)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/30/2019....	07/26/2022....	16,537	4,688,447	283.51.....	137,258	.....	.....	.....18,631	.....	.....18,631	(102,875)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/30/2019....	07/27/2022....	23,662	6,665,684	281.71.....	212,480	.....	.....	.....32,122	.....	.....32,122	(160,231)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/30/2019....	07/28/2022....	25,180	7,044,217	279.75.....	246,013	.....	.....	.....41,599	.....	.....41,599	(186,083)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/30/2019....	07/29/2022....	27,896	7,930,531	284.29.....	224,283	.....	.....	.....29,194	.....	.....29,194	(167,183)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	07/30/2019....	06/29/2021....	323	123,778	383.44.....	3,738			527		527	(3,237)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....3,609	.....	.....3,609	(32,832)	.....	.....	.....	.....	.....	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....	07/27/2021....	7,207	2,809,834	389.9.....	65,580	.....	.....	.....6,606	.....	.....6,606	(55,724)	.....	.....	.....	.....	.....	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	.....	.....	.....7,190	.....	.....7,190	(41,549)	.....	.....	.....	.....	.....	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	.....	.....	.....3,564	.....	.....3,564	(30,049)	.....	.....	.....	.....	.....	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	.....	.....	.....1,561	.....	.....1,561	(5,061)	.....	.....	.....	.....	.....	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	.....	.....	.....57,262	.....	.....57,262	(172,003)	.....	.....	.....	.....	.....	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	.....	.....	.....83,375	.....	.....83,375	(240,361)	.....	.....	.....	.....	.....	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	.....	.....	.....124,614	.....	.....124,614	(341,812)	.....	.....	.....	.....	.....	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	.....	.....	.....172,084	.....	.....172,084	(485,209)	.....	.....	.....	.....	.....	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	.....	.....	.....564	.....	.....564	(4,843)	.....	.....	.....	.....	.....	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	.....	.....	.....568	.....	.....568	(2,964)	.....	.....	.....	.....	.....	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	.....	.....	.....389	.....	.....389	(3,221)	.....	.....	.....	.....	.....	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	.....	.....	.....716	.....	.....716	(5,795)	.....	.....	.....	.....	.....	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	.....	.....	.....621	.....	.....621	(3,777)	.....	.....	.....	.....	.....	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	.....	.....	.....251	.....	.....251	(2,779)	.....	.....	.....	.....	.....	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	.....	.....	.....18,279	.....	.....18,279	(152,741)	.....	.....	.....	.....	.....	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	.....	.....	.....10,432	.....	.....10,432	(70,826)	.....	.....	.....	.....	.....	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	.....	.....	.....509	.....	.....509	(3,411)	.....	.....	.....	.....	.....	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	.....	.....	.....60,431	.....	.....60,431	(175,556)	.....	.....	.....	.....	.....	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	.....	.....	.....95,330	.....	.....95,330	(256,647)	.....	.....	.....	.....	.....	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	.....	.....	.....77,825	.....	.....77,825	(201,518)	.....	.....	.....	.....	.....	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			113,526		113,526	(278,887)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....145,869	.....	.....145,869	(324,280)	.....	.....	.....	.....	.....	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....	07/29/2021....	328	128,231	390.59.....	2,275	.....	.....	.....281	.....	.....281	(2,463)	.....	.....	.....	.....	.....	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	.....	.....	.....20,430	.....	.....20,430	(149,680)	.....	.....	.....	.....	.....	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	.....	.....	.....16,604	.....	.....16,604	(107,354)	.....	.....	.....	.....	.....	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	.....	.....	.....7,434	.....	.....7,434	(41,298)	.....	.....	.....	.....	.....	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	.....	.....	.....5,549	.....	.....5,549	(35,207)	.....	.....	.....	.....	.....	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	.....	.....	.....11,916	.....	.....11,916	(67,330)	.....	.....	.....	.....	.....	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....	07/19/2022....	2,109	802,792	380.73.....	29,710	.....	.....	.....10,930	.....	.....10,930	(22,144)	.....	.....	.....	.....	.....	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	.....	.....	.....2,431	.....	.....2,431	(7,524)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/06/2019....	07/29/2022....	6,214	1,833,310	295.01.....	60,041	.....	.....	.....91,305	.....	.....91,305	30,122	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/06/2019....	07/29/2021....	3,342	994,139	297.47.....	20,634	.....	.....	.....35,512	.....	.....35,512	12,017	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/06/2019....	07/29/2022....	11,043	3,279,114	296.94.....	97,994	.....	.....	.....148,041	.....	.....148,041	49,185	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/06/2019....	08/02/2022....	14,031	4,177,641	297.74.....	120,483	.....	.....	.....181,572	.....	.....181,572	61,588	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/06/2019....	07/12/2022....	4,147	1,251,199	301.73.....	29,103	.....	.....	.....43,035	.....	.....43,035	14,629	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/06/2019....	07/18/2022....	3,539	1,063,141	300.43.....	26,545	.....	.....	.....39,510	.....	.....39,510	13,249	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/06/2019....	07/01/2022....	4,053	1,190,070	293.64.....	40,790	.....	.....	.....62,731	.....	.....62,731	20,533	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/06/2019....	07/26/2022....	9,253	2,744,972	296.67.....	82,920	.....	.....	.....125,666	.....	.....125,666	41,680	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/06/2019....	07/29/2022....	3,329	985,542	296.01.....	30,789	.....	.....	.....46,667	.....	.....46,667	15,452	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/06/2019....	07/21/2022....	3,548	1,072,856	302.35.....	24,368	.....	.....	.....35,913	.....	.....35,913	12,098	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/06/2019....	08/05/2021....	2,880	859,405	298.42.....	16,966	.....	.....	.....28,840	.....	.....28,840	9,739	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/06/2019....	07/22/2022....	18,517	5,469,473	295.37.....	175,273	.....	.....	.....266,792	.....	.....266,792	88,007	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/06/2019....	08/05/2022....	9,836	2,902,702	295.11.....	95,068			144,432		144,432	48,069						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	08/06/2019....	07/22/2022....	7,921	2,345,058	296.07.....	72,692	.....	.....	.....110,398	.....	.....110,398	36,525	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	08/06/2019....	07/19/2022....	9,148	2,710,493	296.3.....	82,924	.....	.....	.....125,806	.....	.....125,806	41,566	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	08/06/2019....	07/09/2021....	3,827	1,124,967	293.97.....	28,201	.....	.....	.....50,086	.....	.....50,086	17,150	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	08/06/2019....	07/22/2021....	2,810	831,216	295.82.....	18,921	.....	.....	.....33,025	.....	.....33,025	11,216	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	08/06/2019....	07/08/2022....	4,745	1,411,263	297.45.....	40,513	.....	.....	.....61,344	.....	.....61,344	20,513	.....	.....	.....	.....	.....	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	.....	.....	.....2,437	.....	.....2,437	(50,854)	.....	.....	.....	.....	.....	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	.....	.....	.....54,774	.....	.....54,774	(221,942)	.....	.....	.....	.....	.....	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	.....	.....	.....88,910	.....	.....88,910	(445,485)	.....	.....	.....	.....	.....	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	.....	.....	.....5,702	.....	.....5,702	(63,063)	.....	.....	.....	.....	.....	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	.....	.....	.....471	.....	.....471	(4,949)	.....	.....	.....	.....	.....	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	.....	.....	.....254	.....	.....254	(3,599)	.....	.....	.....	.....	.....	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	.....	.....	.....1,185	.....	.....1,185	(13,624)	.....	.....	.....	.....	.....	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	.....	.....	.....81,216	.....	.....81,216	(399,317)	.....	.....	.....	.....	.....	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	.....	.....	.....28,021	.....	.....28,021	(143,222)	.....	.....	.....	.....	.....	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	.....	.....	.....49,284	.....	.....49,284	(228,080)	.....	.....	.....	.....	.....	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	.....	.....	.....42,959	.....	.....42,959	(200,109)	.....	.....	.....	.....	.....	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	.....	.....	.....7,829	.....	.....7,829	(53,568)	.....	.....	.....	.....	.....	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	.....	.....	.....22,783	.....	.....22,783	(142,084)	.....	.....	.....	.....	.....	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	.....	.....	.....902	.....	.....902	(2,626)	.....	.....	.....	.....	.....	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	.....	.....	.....2,362	.....	.....2,362	(5,796)	.....	.....	.....	.....	.....	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	.....	.....	.....3,159	.....	.....3,159	(6,971)	.....	.....	.....	.....	.....	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....	50,940	19,654,215	385.83.....	676,994			198,521		198,521	(468,664)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....88,598	.....	.....88,598	(233,964)	.....	.....	.....	.....	.....	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	.....	.....54,720	.....	.....54,720	(138,209)	.....	.....	.....	.....	.....	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	.....	.....1,576	.....	.....1,576	(27,704)	.....	.....	.....	.....	.....	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	.....	.....462	.....	.....462	(8,458)	.....	.....	.....	.....	.....	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	.....	.....1,504	.....	.....1,504	(21,523)	.....	.....	.....	.....	.....	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	.....	.....995	.....	.....995	(18,599)	.....	.....	.....	.....	.....	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	.....	.....961	.....	.....961	(10,584)	.....	.....	.....	.....	.....	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	.....	.....42,169	.....	.....42,169	(197,311)	.....	.....	.....	.....	.....	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	.....	.....31,314	.....	.....31,314	(144,975)	.....	.....	.....	.....	.....	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	.....	.....30,052	.....	.....30,052	(150,177)	.....	.....	.....	.....	.....	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	.....	.....32,736	.....	.....32,736	(176,013)	.....	.....	.....	.....	.....	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	.....	.....439	.....	.....439	(2,498)	.....	.....	.....	.....	.....	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	.....	.....185	.....	.....185	(901)	.....	.....	.....	.....	.....	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	.....	.....1,307	.....	.....1,307	(4,055)	.....	.....	.....	.....	.....	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	.....	.....2,545	.....	.....2,545	(4,749)	.....	.....	.....	.....	.....	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	.....	.....1,236	.....	.....1,236	(3,381)	.....	.....	.....	.....	.....	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	.....	.....179,570	.....	.....179,570	(462,445)	.....	.....	.....	.....	.....	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	.....	.....369,763	.....	.....369,763	(925,358)	.....	.....	.....	.....	.....	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	.....	.....1,358	.....	.....1,358	(11,700)	.....	.....	.....	.....	.....	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....	07/29/2021....	1,509	591,696	392.21.....	10,787	.....	.....1,066	.....	.....1,066	(10,508)	.....	.....	.....	.....	.....	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	.....	.....11,123	.....	.....11,123	(74,419)	.....	.....	.....	.....	.....	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....	08/10/2021....	8,689	3,359,090	386.6.....	80,198		12,348		12,348	(77,343)						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....5,773	.....	.....5,773	(30,206)	.....	.....	.....	.....	.....	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	.....	.....	.....8,620	.....	.....8,620	(48,701)	.....	.....	.....	.....	.....	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	.....	.....	.....7,083	.....	.....7,083	(57,242)	.....	.....	.....	.....	.....	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	.....	.....	.....13,749	.....	.....13,749	(87,564)	.....	.....	.....	.....	.....	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	.....	.....	.....1,468	.....	.....1,468	(6,362)	.....	.....	.....	.....	.....	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	.....	.....	.....152,393	.....	.....152,393	(366,724)	.....	.....	.....	.....	.....	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	.....	.....	.....9,635	.....	.....9,635	(28,835)	.....	.....	.....	.....	.....	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	.....	.....	.....217,225	.....	.....217,225	(564,042)	.....	.....	.....	.....	.....	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	.....	.....	.....9,915	.....	.....9,915	(78,708)	.....	.....	.....	.....	.....	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	.....	.....	.....9,897	.....	.....9,897	(60,031)	.....	.....	.....	.....	.....	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	.....	.....	.....5,947	.....	.....5,947	(37,343)	.....	.....	.....	.....	.....	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	.....	.....	.....7,575	.....	.....7,575	(41,237)	.....	.....	.....	.....	.....	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	.....	.....	.....6,493	.....	.....6,493	(38,865)	.....	.....	.....	.....	.....	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	.....	.....	.....3,029	.....	.....3,029	(23,629)	.....	.....	.....	.....	.....	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	.....	.....	.....4,584	.....	.....4,584	(13,811)	.....	.....	.....	.....	.....	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	.....	.....	.....79,752	.....	.....79,752	(204,395)	.....	.....	.....	.....	.....	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	.....	.....	.....54,679	.....	.....54,679	18,151	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	08/21/2019....	08/15/2022....	5,841	1,721,668	294.78.....	67,580	.....	.....	.....87,222	.....	.....87,222	28,452	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	08/21/2019....	08/19/2022....	10,927	3,263,008	298.63.....	107,888	.....	.....	.....136,278	.....	.....136,278	45,242	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	08/21/2019....	08/19/2022....	5,372	1,624,145	302.36.....	45,043	.....	.....	.....55,332	.....	.....55,332	18,410	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	08/21/2019....	08/12/2022....	13,938	4,178,908	299.83.....	130,040	.....	.....	.....162,873	.....	.....162,873	53,790	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	08/21/2019....	08/08/2022....	7,508	2,223,634	296.16.....	81,720	.....	.....	.....105,100	.....	.....105,100	34,797	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/21/2019....	07/29/2022....	4,485	1,351,140	301.24.....	38,913	.....	.....48,373	.....	.....48,373	16,248	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/21/2019....	08/16/2022....	5,445	1,626,870	298.8.....	53,263	.....	.....67,089	.....	.....67,089	22,354	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/21/2019....	08/05/2022....	4,861	1,447,320	297.74.....	49,385	.....	.....62,966	.....	.....62,966	21,154	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/21/2019....	08/12/2022....	3,264	965,993	295.97.....	35,894	.....	.....46,117	.....	.....46,117	15,135	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/21/2019....	08/05/2022....	5,663	1,693,061	298.96.....	54,594	.....	.....69,045	.....	.....69,045	23,249	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/21/2019....	08/06/2021....	2,870	853,938	297.5.....	21,925	.....	.....30,655	.....	.....30,655	10,407	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/21/2019....	08/20/2021....	160	48,466	302.08.....	963	.....	.....1,266	.....	.....1,266	421	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/21/2019....	08/10/2021....	6,148	1,832,281	298.02.....	45,836	.....	.....63,503	.....	.....63,503	21,519	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/21/2019....	08/19/2021....	3,724	1,122,546	301.43.....	23,173	.....	.....30,693	.....	.....30,693	10,212	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/21/2019....	07/21/2022....	3,602	1,072,202	297.68.....	36,327	.....	.....46,418	.....	.....46,418	15,451	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/21/2019....	08/13/2021....	3,023	903,372	298.83.....	21,623	.....	.....29,748	.....	.....29,748	10,088	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/21/2019....	08/09/2022....	11,751	3,504,713	298.26.....	117,096	.....	.....148,754	.....	.....148,754	49,714	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/21/2019....	08/05/2022....	6,355	1,909,027	300.41.....	57,498	.....	.....71,963	.....	.....71,963	24,285	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/21/2019....	08/12/2022....	3,375	1,003,006	297.18.....	35,283	.....	.....45,004	.....	.....45,004	14,804	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	08/21/2019....	07/27/2021....	3,578	1,063,939	297.34.....	27,285	.....	.....38,292	.....	.....38,292	12,965	.....	.....	.....	.....	.....	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	.....	.....834	.....	.....834	(12,511)	.....	.....	.....	.....	.....	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	.....	.....21,188	.....	.....21,188	(111,118)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/27/2019....	08/17/2022....	7,831	2,214,111	282.74.....	69,538	.....	.....10,062	.....	.....10,062	(50,763)	.....	.....	.....	.....	.....	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	.....	.....20,618	.....	.....20,618	(105,648)	.....	.....	.....	.....	.....	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	.....	.....32,076	.....	.....32,076	(177,831)	.....	.....	.....	.....	.....	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	.....	.....43,854	.....	.....43,854	(248,967)	.....	.....	.....	.....	.....	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		15,113		15,113	(89,112)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/27/2019....	08/24/2022....	8,073	2,306,553	285.7.....	63,214	.....	.....	.....7,799	.....	.....7,799	(45,460)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/27/2019....	08/25/2022....	14,528	4,142,759	285.15.....	116,663	.....	.....	.....14,896	.....	.....14,896	(84,082)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/27/2019....	08/26/2022....	18,422	5,183,326	281.36.....	174,460	.....	.....	.....27,668	.....	.....27,668	(127,323)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/27/2019....	08/18/2021....	1,074	301,497	280.82.....	7,526	.....	.....	.....441	.....	.....441	(6,931)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/27/2019....	08/19/2021....	909	251,856	276.95.....	7,903	.....	.....	.....701	.....	.....701	(7,353)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/27/2019....	08/20/2021....	1,467	410,818	280.03.....	10,783	.....	.....	.....697	.....	.....697	(9,948)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/27/2019....	08/20/2021....	2,329	660,147	283.45.....	14,044	.....	.....	.....616	.....	.....616	(12,692)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/27/2019....	08/24/2021....	5,992	1,695,055	282.9.....	37,448	.....	.....	.....1,798	.....	.....1,798	(33,961)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/27/2019....	08/25/2021....	5,164	1,434,906	277.85.....	42,916	.....	.....	.....3,577	.....	.....3,577	(39,798)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/27/2019....	08/26/2021....	3,262	909,385	278.82.....	25,734	.....	.....	.....1,952	.....	.....1,952	(23,798)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/27/2019....	08/15/2022....	50,635	14,281,180	282.04.....	462,807	.....	.....	.....69,448	.....	.....69,448	(338,856)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/27/2019....	08/20/2021....	13,963	5,400,861	386.8.....	139,071	.....	.....	.....20,346	.....	.....20,346	(123,462)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/27/2019....	08/19/2022....	22,997	8,959,358	389.58.....	286,779	.....	.....	.....72,302	.....	.....72,302	(190,179)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/27/2019....	08/22/2022....	21,571	8,401,473	389.48.....	270,069	.....	.....	.....68,612	.....	.....68,612	(178,951)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/27/2019....	08/23/2022....	25,425	9,787,442	384.95.....	365,869	.....	.....	.....107,469	.....	.....107,469	(239,348)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/27/2019....	08/26/2022....	40,345	15,638,005	387.61.....	536,988	.....	.....	.....145,442	.....	.....145,442	(353,194)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/27/2019....	08/23/2021....	4,725	1,825,695	386.41.....	47,862	.....	.....	.....7,263	.....	.....7,263	(42,431)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/27/2019....	08/24/2021....	3,113	1,196,421	384.37.....	34,271	.....	.....	.....5,893	.....	.....5,893	(30,159)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/27/2019....	08/25/2021....	6,324	2,441,487	386.04.....	65,205	.....	.....	.....10,182	.....	.....10,182	(57,615)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/27/2019....	08/26/2021....	7,998	3,117,845	389.81.....	70,626	.....	.....	.....8,725	.....	.....8,725	(62,646)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/27/2019....	07/08/2022....	950	362,329	381.27.....	14,930	.....	.....	.....4,700	.....	.....4,700	(9,862)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/27/2019....	08/01/2022....	198	77,634	392.41.....	2,230			499		499	(1,497)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....398	.....	.....398	(1,570)	.....	.....	.....	.....	.....	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	.....	.....	.....2,864	.....	.....2,864	(8,315)	.....	.....	.....	.....	.....	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	.....	.....	.....277	.....	.....277	(2,259)	.....	.....	.....	.....	.....	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	.....	.....	.....2,238	.....	.....2,238	(6,608)	.....	.....	.....	.....	.....	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	.....	.....	.....2,978	.....	.....2,978	(8,576)	.....	.....	.....	.....	.....	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....	08/26/2022....	56,364	22,000,975	390.34.....	758,091	.....	.....	.....170,797	.....	.....170,797	(455,824)	.....	.....	.....	.....	.....	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	.....	.....	.....98,657	.....	.....98,657	(270,468)	.....	.....	.....	.....	.....	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	.....	.....	.....59,023	.....	.....59,023	(156,574)	.....	.....	.....	.....	.....	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	.....	.....	.....146,945	.....	.....146,945	(404,596)	.....	.....	.....	.....	.....	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	.....	.....	.....10,127	.....	.....10,127	(61,420)	.....	.....	.....	.....	.....	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	.....	.....	.....17,523	.....	.....17,523	(122,298)	.....	.....	.....	.....	.....	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	.....	.....	.....11,390	.....	.....11,390	(81,665)	.....	.....	.....	.....	.....	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	.....	.....	.....8,616	.....	.....8,616	(60,145)	.....	.....	.....	.....	.....	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	.....	.....	.....3,487	.....	.....3,487	(24,602)	.....	.....	.....	.....	.....	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	.....	.....	.....1,729	.....	.....1,729	(14,130)	.....	.....	.....	.....	.....	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	.....	.....	.....4,873	.....	.....4,873	(39,588)	.....	.....	.....	.....	.....	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	.....	.....	.....2,017	.....	.....2,017	(4,332)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/04/2019....	08/26/2022....	14,172	4,205,524	296.74.....	161,643	.....	.....	.....194,676	.....	.....194,676	65,132	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/04/2019....	09/02/2022....	11,309	3,399,276	300.59.....	110,240	.....	.....	.....128,065	.....	.....128,065	42,534	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/04/2019....	08/30/2022....	11,326	3,400,077	300.2.....	112,040	.....	.....	.....131,035	.....	.....131,035	43,711	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/04/2019....	08/26/2022....	8,693	2,603,074	299.44.....	88,587	.....	.....	.....104,768	.....	.....104,768	35,383	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/04/2019....	08/08/2022....	7,873	2,360,109	299.79.....	78,064			92,138		92,138	30,783						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	09/04/2019....	08/23/2022....	12,731	3,785,856	297.38.....	141,163	.....	.....168,861	.....	.....168,861	56,598	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	09/04/2019....	09/03/2021....	6,196	1,861,673	300.44.....	44,594	.....	.....55,862	.....	.....55,862	18,851	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	09/04/2019....	08/19/2022....	14,689	4,422,648	301.09.....	138,780	.....	.....161,673	.....	.....161,673	53,753	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	09/04/2019....	08/26/2021....	6,124	1,826,308	298.24.....	49,223	.....	.....63,304	.....	.....63,304	21,405	.....	.....	.....	.....	.....	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	.....	.....2,654	.....	.....2,654	(27,550)	.....	.....	.....	.....	.....	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	.....	.....19,273	.....	.....19,273	(108,044)	.....	.....	.....	.....	.....	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	.....	.....8,130	.....	.....8,130	(50,254)	.....	.....	.....	.....	.....	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	.....	.....11,322	.....	.....11,322	(72,719)	.....	.....	.....	.....	.....	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	.....	.....30,494	.....	.....30,494	(183,160)	.....	.....	.....	.....	.....	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	.....	.....5,865	.....	.....5,865	(38,957)	.....	.....	.....	.....	.....	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	.....	.....13,284	.....	.....13,284	(79,544)	.....	.....	.....	.....	.....	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	.....	.....865	.....	.....865	(4,975)	.....	.....	.....	.....	.....	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	.....	.....5,369	.....	.....5,369	(108,819)	.....	.....	.....	.....	.....	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	.....	.....2,724	.....	.....2,724	(44,102)	.....	.....	.....	.....	.....	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	.....	.....549	.....	.....549	(12,346)	.....	.....	.....	.....	.....	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	.....	.....686	.....	.....686	(13,515)	.....	.....	.....	.....	.....	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	.....	.....1,986	.....	.....1,986	(34,329)	.....	.....	.....	.....	.....	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	.....	.....1,908	.....	.....1,908	(29,163)	.....	.....	.....	.....	.....	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	.....	.....29,013	.....	.....29,013	(168,190)	.....	.....	.....	.....	.....	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	.....	.....8,835	.....	.....8,835	(59,068)	.....	.....	.....	.....	.....	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	.....	.....743	.....	.....743	(4,697)	.....	.....	.....	.....	.....	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....	09/10/2021....	3,128	1,213,234	387.88.....	29,089		4,479		4,479	(26,590)						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/12/2019....	09/10/2021....	11,978	4,632,561	386.76.....	116,664	.....	.....	.....19,185	.....	.....19,185	(106,326)	.....	.....	.....	.....	.....	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....	08/26/2022....	318	123,458	388.38.....	3,999	.....	.....	.....1,092	.....	.....1,092	(2,723)	.....	.....	.....	.....	.....	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....	09/02/2022....	23,331	9,157,090	392.49.....	258,738	.....	.....	.....62,222	.....	.....62,222	(176,748)	.....	.....	.....	.....	.....	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....	09/02/2022....	27,910	10,868,277	389.41.....	341,334	.....	.....	.....90,861	.....	.....90,861	(232,067)	.....	.....	.....	.....	.....	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....	09/06/2022....	26,910	10,521,888	391.....	313,235	.....	.....	.....79,676	.....	.....79,676	(213,521)	.....	.....	.....	.....	.....	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....	09/09/2022....	51,247	19,916,952	388.65.....	643,656	.....	.....	.....177,058	.....	.....177,058	(435,660)	.....	.....	.....	.....	.....	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....	09/09/2022....	66,901	25,936,725	387.69.....	865,695	.....	.....	.....245,354	.....	.....245,354	(584,348)	.....	.....	.....	.....	.....	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....	08/27/2021....	811	314,995	388.59.....	7,239	.....	.....	.....1,012	.....	.....1,012	(6,681)	.....	.....	.....	.....	.....	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....	08/27/2021....	253	98,751	390.77.....	2,055	.....	.....	.....250	.....	.....250	(1,900)	.....	.....	.....	.....	.....	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....	09/03/2021....	1,001	394,365	393.79.....	7,180	.....	.....	.....735	.....	.....735	(6,594)	.....	.....	.....	.....	.....	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....	09/03/2021....	7,099	2,745,199	386.7.....	69,003	.....	.....	.....11,110	.....	.....11,110	(63,112)	.....	.....	.....	.....	.....	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....	09/03/2021....	5,001	1,950,966	390.08.....	42,162	.....	.....	.....5,517	.....	.....5,517	(38,814)	.....	.....	.....	.....	.....	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....	09/07/2021....	2,732	1,058,017	387.24.....	26,011	.....	.....	.....4,119	.....	.....4,119	(23,805)	.....	.....	.....	.....	.....	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....	09/08/2021....	10,403	4,067,805	391.04.....	84,365	.....	.....	.....10,620	.....	.....10,620	(77,623)	.....	.....	.....	.....	.....	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....	09/09/2021....	4,007	1,571,131	392.12.....	31,052	.....	.....	.....3,659	.....	.....3,659	(28,531)	.....	.....	.....	.....	.....	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	.....	.....	.....476	.....	.....476	(3,271)	.....	.....	.....	.....	.....	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	.....	.....	.....158,635	.....	.....158,635	(345,931)	.....	.....	.....	.....	.....	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	.....	.....	.....261,889	.....	.....261,889	(596,195)	.....	.....	.....	.....	.....	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	.....	.....	.....137,177	.....	.....137,177	(320,570)	.....	.....	.....	.....	.....	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....	09/10/2021....	5,937	2,304,202	388.12.....	52,541	.....	.....	.....8,297	.....	.....8,297	(49,994)	.....	.....	.....	.....	.....	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	.....	.....	.....14,778	.....	.....14,778	(82,774)	.....	.....	.....	.....	.....	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	.....	.....	.....9,670	.....	.....9,670	(46,966)	.....	.....	.....	.....	.....	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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....20,393	.....	.....20,393	(88,393)	.....	.....	.....	.....	.....	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....	09/16/2021....	5,194	2,012,149	387.41.....	47,576	.....	.....	.....7,996	.....	.....7,996	(45,006)	.....	.....	.....	.....	.....	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	.....	.....	.....8,030	.....	.....8,030	(47,373)	.....	.....	.....	.....	.....	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	.....	.....	.....690	.....	.....690	(1,814)	.....	.....	.....	.....	.....	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	.....	.....	.....136,861	.....	.....136,861	(335,748)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/18/2019....	08/26/2022....	8,003	2,413,918	301.61.....	69,671	.....	.....	.....86,335	.....	.....86,335	29,284	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/18/2019....	09/06/2022....	9,804	2,960,650	301.97.....	84,676	.....	.....	.....103,899	.....	.....103,899	35,026	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/18/2019....	09/17/2021....	7,111	2,133,604	300.06.....	49,160	.....	.....	.....66,643	.....	.....66,643	22,693	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/18/2019....	09/09/2022....	14,989	4,402,895	293.75.....	183,587	.....	.....	.....235,915	.....	.....235,915	77,385	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/18/2019....	09/13/2022....	12,769	3,796,785	297.35.....	135,268	.....	.....	.....171,076	.....	.....171,076	57,338	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/18/2019....	09/09/2022....	10,376	3,112,922	300.01.....	97,882	.....	.....	.....121,516	.....	.....121,516	40,742	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/18/2019....	09/16/2022....	21,714	6,481,231	298.48.....	219,754	.....	.....	.....244,577	.....	.....244,577	61,352	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/18/2019....	09/03/2021....	3,656	1,095,716	299.72.....	25,362	.....	.....	.....34,621	.....	.....34,621	11,737	.....	.....	.....	.....	.....	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	.....	.....	.....336	.....	.....336	(6,702)	.....	.....	.....	.....	.....	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	.....	.....	.....2,161	.....	.....2,161	(37,016)	.....	.....	.....	.....	.....	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	.....	.....	.....985	.....	.....985	(18,548)	.....	.....	.....	.....	.....	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	.....	.....	.....6,385	.....	.....6,385	(42,018)	.....	.....	.....	.....	.....	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	.....	.....	.....16,935	.....	.....16,935	(103,536)	.....	.....	.....	.....	.....	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	.....	.....	.....8,376	.....	.....8,376	(49,986)	.....	.....	.....	.....	.....	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	.....	.....	.....7,242	.....	.....7,242	(38,429)	.....	.....	.....	.....	.....	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	.....	.....	.....12,885	.....	.....12,885	(64,145)	.....	.....	.....	.....	.....	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			14,515		14,515	(98,099)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....24,840	.....	.....24,840	(153,051)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/24/2019....	09/20/2022....	10,071	2,907,218	288.68.....	78,451	.....	.....	.....7,650	.....	.....7,650	(49,146)	.....	.....	.....	.....	.....	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	.....	.....	.....1,330	.....	.....1,330	(23,083)	.....	.....	.....	.....	.....	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	.....	.....	.....5,386	.....	.....5,386	(31,866)	.....	.....	.....	.....	.....	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	.....	.....	.....13,950	.....	.....13,950	(86,581)	.....	.....	.....	.....	.....	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	.....	.....	.....7,219	.....	.....7,219	(50,984)	.....	.....	.....	.....	.....	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	.....	.....	.....985	.....	.....985	(15,476)	.....	.....	.....	.....	.....	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	.....	.....	.....2,931	.....	.....2,931	(27,287)	.....	.....	.....	.....	.....	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	.....	.....	.....2,071	.....	.....2,071	(26,931)	.....	.....	.....	.....	.....	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	.....	.....	.....1,372	.....	.....1,372	(15,433)	.....	.....	.....	.....	.....	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	.....	.....	.....3,662	.....	.....3,662	(42,456)	.....	.....	.....	.....	.....	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	.....	.....	.....1,256	.....	.....1,256	(18,907)	.....	.....	.....	.....	.....	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	.....	.....	.....2,946	.....	.....2,946	(46,391)	.....	.....	.....	.....	.....	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	.....	.....	.....1,849	.....	.....1,849	(8,552)	.....	.....	.....	.....	.....	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	.....	.....	.....6,761	.....	.....6,761	(52,017)	.....	.....	.....	.....	.....	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	.....	.....	.....1,750	.....	.....1,750	(3,045)	.....	.....	.....	.....	.....	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	.....	.....	.....109,786	.....	.....109,786	(266,509)	.....	.....	.....	.....	.....	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	.....	.....	.....121,116	.....	.....121,116	(310,022)	.....	.....	.....	.....	.....	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	.....	.....	.....107,011	.....	.....107,011	(260,699)	.....	.....	.....	.....	.....	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	.....	.....	.....138,260	.....	.....138,260	(373,578)	.....	.....	.....	.....	.....	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	.....	.....	.....490	.....	.....490	(2,942)	.....	.....	.....	.....	.....	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			667		667	(2,100)						03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....262	.....	.....262	(2,140)	.....	.....	.....	.....	.....	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....	15,913	6,176,573	388.14.....	155,632	.....	.....	.....22,877	.....	.....22,877	(134,057)	.....	.....	.....	.....	.....	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	.....	.....	.....16,156	.....	.....16,156	(83,827)	.....	.....	.....	.....	.....	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	.....	.....	.....11,449	.....	.....11,449	(58,597)	.....	.....	.....	.....	.....	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	.....	.....	.....9,551	.....	.....9,551	(47,678)	.....	.....	.....	.....	.....	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	.....	.....	.....5,852	.....	.....5,852	(29,960)	.....	.....	.....	.....	.....	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	.....	.....	.....2,999	.....	.....2,999	(24,083)	.....	.....	.....	.....	.....	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	.....	.....	.....3,978	.....	.....3,978	(23,960)	.....	.....	.....	.....	.....	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	.....	.....	.....2,536	.....	.....2,536	(19,355)	.....	.....	.....	.....	.....	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	.....	.....	.....25,709	.....	.....25,709	(149,998)	.....	.....	.....	.....	.....	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	.....	.....	.....4,288	.....	.....4,288	(8,876)	.....	.....	.....	.....	.....	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	.....	.....	.....110,997	.....	.....110,997	(293,497)	.....	.....	.....	.....	.....	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	.....	.....	.....93,396	.....	.....93,396	(240,790)	.....	.....	.....	.....	.....	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	.....	.....	.....131,577	.....	.....131,577	(333,326)	.....	.....	.....	.....	.....	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	.....	379.43.....	194,566	.....	.....	.....	.....	.....	.....(234,913)	.....	.....	.....	.....	.....	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....	10/01/2020....	22,652	.....	381.33.....	190,504	.....	.....	.....	.....	.....	.....(228,712)	.....	.....	.....	.....	.....	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 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	.....	.....	.....393	.....	.....393	(9,670)	.....	.....	.....	.....	.....	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	.....	.....	.....5,662	.....	.....5,662	(34,527)	.....	.....	.....	.....	.....	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	.....	.....	.....8,834	.....	.....8,834	(50,143)	.....	.....	.....	.....	.....	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			1,226		1,226	(20,762)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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	.....	.....	.....2,565	.....	.....2,565	(37,613)	.....	.....	.....	.....	.....	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	.....	.....	.....4,391	.....	.....4,391	(67,290)	.....	.....	.....	.....	.....	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	.....	.....	.....1,244	.....	.....1,244	(17,728)	.....	.....	.....	.....	.....	03.....
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	.....	.....	.....3,312	.....	.....3,312	(36,568)	.....	.....	.....	.....	.....	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	.....	.....	.....17,566	.....	.....17,566	(114,980)	.....	.....	.....	.....	.....	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	.....	.....	.....10,105	.....	.....10,105	(59,517)	.....	.....	.....	.....	.....	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	.....	.....	.....4,603	.....	.....4,603	(28,266)	.....	.....	.....	.....	.....	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	.....	.....	.....335	.....	.....335	(2,641)	.....	.....	.....	.....	.....	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	.....	.....	.....82,718	.....	.....82,718	(210,409)	.....	.....	.....	.....	.....	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	.....	.....	.....192,666	.....	.....192,666	(462,646)	.....	.....	.....	.....	.....	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	.....	.....	.....97,280	.....	.....97,280	(234,298)	.....	.....	.....	.....	.....	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	.....	.....	.....1,804	.....	.....1,804	(16,631)	.....	.....	.....	.....	.....	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	.....	.....	.....13,942	.....	.....13,942	(100,987)	.....	.....	.....	.....	.....	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	.....	.....	.....9,679	.....	.....9,679	(54,825)	.....	.....	.....	.....	.....	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	.....	.....	.....5,352	.....	.....5,352	(30,664)	.....	.....	.....	.....	.....	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	.....	.....	.....8,043	.....	.....8,043	(65,080)	.....	.....	.....	.....	.....	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	.....	.....	.....6,940	.....	.....6,940	(53,571)	.....	.....	.....	.....	.....	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	.....	.....	.....1,010	.....	.....1,010	(1,751)	.....	.....	.....	.....	.....	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	.....	.....	.....1,261	.....	.....1,261	(3,717)	.....	.....	.....	.....	.....	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	.....	382.25.....	173,869	.....	.....	.....	.....	.....	.....(202,657)	.....	.....	.....	.....	.....	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		382.26.....	46,109						(53,872)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	382.26.....	5,000	.....	.....	.....	.....	.....	.....(5,688)	.....	.....	.....	.....	.....	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.....
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	381.94.....	119,406	.....	.....	.....	.....	.....	.....(138,842)	.....	.....	.....	.....	.....	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	381.36.....	171,369	.....	.....	.....	.....	.....	.....(200,649)	.....	.....	.....	.....	.....	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....	10/02/2020....	1,677	379.68.....	14,973	.....	.....	.....	.....	.....	.....(17,639)	.....	.....	.....	.....	.....	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	380.99.....	221,684	.....	.....	.....	.....	.....	.....(260,022)	.....	.....	.....	.....	.....	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....	10/08/2020....	1,139	663,170	582.07.....	15,187	.....	.....3,310	.....	.....3,310	(22,331)	.....	.....	.....	.....	.....	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	.....	.....2,632	.....	.....2,632	(28,816)	.....	.....	.....	.....	.....	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	.....	.....15,699	.....	.....15,699	(86,823)	.....	.....	.....	.....	.....	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	.....	.....11,863	.....	.....11,863	(62,796)	.....	.....	.....	.....	.....	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	.....	.....7,133	.....	.....7,133	(78,272)	.....	.....	.....	.....	.....	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	.....	.....1,907	.....	.....1,907	(22,527)	.....	.....	.....	.....	.....	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	.....	.....1,543	.....	.....1,543	(16,286)	.....	.....	.....	.....	.....	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....	7,053	1,973,869	279.86.....	43,658	.....	.....4,524	.....	.....4,524	(49,115)	.....	.....	.....	.....	.....	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	.....	.....3,132	.....	.....3,132	(35,274)	.....	.....	.....	.....	.....	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	.....	.....19,496	.....	.....19,496	(100,254)	.....	.....	.....	.....	.....	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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....6,553	.....	.....6,553	(36,175)	.....	.....	.....	.....	.....	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	.....	.....	.....11,666	.....	.....11,666	(59,072)	.....	.....	.....	.....	.....	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	.....	.....	.....3,487	.....	.....3,487	(16,843)	.....	.....	.....	.....	.....	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	.....	.....	.....3,099	.....	.....3,099	(22,530)	.....	.....	.....	.....	.....	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	.....	.....	.....11,209	.....	.....11,209	(59,951)	.....	.....	.....	.....	.....	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	.....	.....	.....2,572	.....	.....2,572	(6,627)	.....	.....	.....	.....	.....	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	.....	.....	.....2,039	.....	.....2,039	(5,564)	.....	.....	.....	.....	.....	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	.....	.....	.....59,119	.....	.....59,119	(143,003)	.....	.....	.....	.....	.....	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	.....	.....	.....54,237	.....	.....54,237	(144,562)	.....	.....	.....	.....	.....	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	.....	.....	.....76,261	.....	.....76,261	(206,626)	.....	.....	.....	.....	.....	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	.....	.....	.....296,887	.....	.....296,887	(754,222)	.....	.....	.....	.....	.....	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	.....	.....	.....53,969	.....	.....53,969	(146,153)	.....	.....	.....	.....	.....	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	.....	.....	.....593	.....	.....593	(4,683)	.....	.....	.....	.....	.....	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	.....	.....	.....745	.....	.....745	(3,601)	.....	.....	.....	.....	.....	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	.....	.....	.....1,396	.....	.....1,396	(5,741)	.....	.....	.....	.....	.....	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	.....	.....	.....28,645	.....	.....28,645	(155,421)	.....	.....	.....	.....	.....	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	.....	.....	.....5,134	.....	.....5,134	(37,033)	.....	.....	.....	.....	.....	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....	10/05/2021....	4,179	1,622,741	388.34.....	36,605	.....	.....	.....6,345	.....	.....6,345	(35,034)	.....	.....	.....	.....	.....	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	.....	.....	.....8,861	.....	.....8,861	(51,674)	.....	.....	.....	.....	.....	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....	10/07/2021....	7,670	3,004,246	391.67.....	58,371	.....	.....	.....8,434	.....	.....8,434	(56,238)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09.	10/16/2019....	10/15/2020....	57,646,101	57,646,101	2,995.68.....	2,328,902	.....	.....	.....6,916,050	.....	.....6,916,050	2,233,974	.....	.....	.....	.....	.....	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	50,789,806	2,995.68.....	2,248,465	.....	.....	.....6,129,741	.....	.....6,129,741	1,820,592	.....	.....	.....	.....	.....	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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....1,193	.....	.....1,193	(5,817)	.....	.....	.....	.....	.....	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	.....	.....	.....7,191	.....	.....7,191	(46,308)	.....	.....	.....	.....	.....	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	.....	.....	.....15,112	.....	.....15,112	(77,556)	.....	.....	.....	.....	.....	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	.....	.....	.....436	.....	.....436	(1,507)	.....	.....	.....	.....	.....	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	.....	.....	.....62,194	.....	.....62,194	(156,800)	.....	.....	.....	.....	.....	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	.....	.....	.....103,535	.....	.....103,535	(261,389)	.....	.....	.....	.....	.....	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	.....	.....	.....136,968	.....	.....136,968	(325,305)	.....	.....	.....	.....	.....	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	.....	.....	.....78,348	.....	.....78,348	(196,060)	.....	.....	.....	.....	.....	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	.....	.....	.....81,353	.....	.....81,353	(210,474)	.....	.....	.....	.....	.....	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	.....	.....	.....282	.....	.....282	(2,069)	.....	.....	.....	.....	.....	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	.....	.....	.....964	.....	.....964	(6,184)	.....	.....	.....	.....	.....	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	.....	.....	.....685	.....	.....685	(4,644)	.....	.....	.....	.....	.....	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	.....	.....	.....7,471	.....	.....7,471	(40,635)	.....	.....	.....	.....	.....	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	.....	.....	.....5,281	.....	.....5,281	(28,189)	.....	.....	.....	.....	.....	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	.....	.....	.....12,231	.....	.....12,231	(64,345)	.....	.....	.....	.....	.....	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	.....	.....	.....5,178	.....	.....5,178	(25,538)	.....	.....	.....	.....	.....	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	.....	.....	.....5,326	.....	.....5,326	(38,507)	.....	.....	.....	.....	.....	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	.....	.....	.....67,471	.....	.....67,471	22,869	.....	.....	.....	.....	.....	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	.....	.....	.....63,721	.....	.....63,721	21,471	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	10/15/2021....	2,341	699,919	298.96.....	16,985	.....	.....	.....24,120	.....	.....24,120	8,347	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	09/19/2022....	11,290	3,401,399	301.27.....	98,446	.....	.....	.....125,145	.....	.....125,145	42,509	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	09/24/2021....	6,214	1,866,525	300.38.....	40,679			57,365		57,365	19,493						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	09/23/2022....	7,169	2,165,845	302.11.....	60,380	.....	.....	.....76,515	.....	.....76,515	26,226	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	09/23/2022....	17,969	5,387,876	299.84.....	167,399	.....	.....	.....199,649	.....	.....199,649	58,033	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	10/07/2022....	19,937	5,981,043	300.....	186,302	.....	.....	.....226,283	.....	.....226,283	69,274	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	09/27/2022....	12,940	3,890,393	300.65.....	116,659	.....	.....	.....149,165	.....	.....149,165	51,464	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	09/20/2022....	11,071	3,326,931	300.52.....	99,878	.....	.....	.....127,741	.....	.....127,741	43,518	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	10/08/2021....	6,643	2,004,857	301.82.....	40,712	.....	.....	.....56,276	.....	.....56,276	19,249	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	10/11/2022....	16,728	5,067,675	302.95.....	137,572	.....	.....	.....155,851	.....	.....155,851	42,281	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	10/14/2022....	9,153	2,768,146	302.44.....	77,190	.....	.....	.....96,818	.....	.....96,818	32,969	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	09/30/2022....	21,426	6,440,139	300.57.....	194,325	.....	.....	.....215,128	.....	.....215,128	50,701	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	09/16/2022....	9,101	2,782,865	305.77.....	64,375	.....	.....	.....79,193	.....	.....79,193	26,783	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	10/03/2022....	8,161	2,433,587	298.18.....	82,268	.....	.....	.....106,158	.....	.....106,158	35,492	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	10/14/2022....	7,587	2,272,594	299.53.....	72,706	.....	.....	.....92,782	.....	.....92,782	31,353	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/17/2019....	09/17/2021....	9,131	2,736,076	299.64.....	61,850	.....	.....	.....88,015	.....	.....88,015	30,027	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/09/2020....	6,837	.....	273.87.....	37,401	.....	.....	.....	.....	.....	.....(46,281)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/09/2020....	.....	.....	288.15.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/20/2020....	6,814	1,865,684	273.8.....	36,251	.....	.....	.....1	.....	.....1	(43,957)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/21/2019....	10/20/2020....	.....	.....	286.86.....	(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....	10/20/2020....	2,062	783,102	379.8.....	15,485	.....	.....	.....18	.....	.....18	(19,599)	.....	.....	.....	.....	.....	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	.....	.....	.....3	.....	.....3	(30,397)	.....	.....	.....	.....	.....	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			12		12	(163,499)						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

QE06.103

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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		34		34	(247,994)						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		117		117	(606,318)						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		59		59	(213,865)						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		92		92	(141,302)						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		381.38.....	2,813					(3,656)						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		2		2	(702,700)						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		8		8	(124,958)						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		8,020		8,020	(78,930)						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		11,582		11,582	(55,946)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/11/2022....	9,746	2,782,580	285.51.....	72,998		10,797		10,797	(56,141)						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		8,004		8,004	(40,533)						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		11,042		11,042	(55,967)						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		7,669		7,669	(41,721)						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		23,716		23,716	(125,578)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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	.....	.....22,074	.....	.....22,074	(112,354)	.....	.....	.....	.....	.....	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	3,163,718	285.79.....	82,335	.....	.....12,149	.....	.....12,149	(63,031)	.....	.....	.....	.....	.....	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	.....	.....7,679	.....	.....7,679	(43,117)	.....	.....	.....	.....	.....	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	.....	.....8,903	.....	.....8,903	(50,855)	.....	.....	.....	.....	.....	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	.....	.....8,170	.....	.....8,170	(80,548)	.....	.....	.....	.....	.....	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	.....	.....4,421	.....	.....4,421	(50,049)	.....	.....	.....	.....	.....	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	.....	.....1,137	.....	.....1,137	(12,126)	.....	.....	.....	.....	.....	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	.....	.....2,507	.....	.....2,507	(30,769)	.....	.....	.....	.....	.....	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	.....	.....9,989	.....	.....9,989	(80,646)	.....	.....	.....	.....	.....	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	.....	.....1,971	.....	.....1,971	(18,527)	.....	.....	.....	.....	.....	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	.....	.....1,538	.....	.....1,538	(21,455)	.....	.....	.....	.....	.....	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	.....	.....6,210	.....	.....6,210	(74,003)	.....	.....	.....	.....	.....	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	.....	.....565	.....	.....565	(3,433)	.....	.....	.....	.....	.....	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	.....	.....1,367	.....	.....1,367	(4,362)	.....	.....	.....	.....	.....	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....	10/14/2022....	435	179,226	412.1.....	2,466	.....	.....314	.....	.....314	(1,614)	.....	.....	.....	.....	.....	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	.....	.....62,172	.....	.....62,172	(141,592)	.....	.....	.....	.....	.....	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	.....	.....97,548	.....	.....97,548	(235,629)	.....	.....	.....	.....	.....	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....	10/21/2022....	46,497	18,020,443	387.56.....	610,043	.....	.....183,045	.....	.....183,045	(407,444)	.....	.....	.....	.....	.....	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....	10/21/2022....	17,356	6,777,331	390.5.....	207,746	.....	.....57,196	.....	.....57,196	(140,091)	.....	.....	.....	.....	.....	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....	09/28/2021....	1,925	746,739	387.89.....	17,730	.....	.....2,969	.....	.....2,969	(16,405)	.....	.....	.....	.....	.....	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....	10/08/2021....	353	135,037	382.64.....	4,066	.....	.....915	.....	.....915	(3,620)	.....	.....	.....	.....	.....	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....	10/15/2021....	6,486	2,506,410	386.46.....	64,402		12,215		12,215	(58,390)						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

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/23/2019....	10/18/2021....	8,909	3,460,705	388.45.....	81,607			14,085		14,085	(74,528)						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....	10/19/2021....	9,649	3,745,248	388.14.....	89,641			15,768		15,768	(81,687)						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....	10/20/2021....	6,566	2,540,614	386.91.....	64,285			12,077		12,077	(58,189)						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....	10/21/2021....	6,253	2,455,069	392.61.....	48,150			6,663		6,663	(44,270)						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....	10/22/2021....	5,148	2,015,769	391.6.....	41,438			6,095		6,095	(38,028)						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....	10/23/2020....	54,860	20,921,928	381.37.....	458,080			312		312	(548,142)						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....	10/23/2020....			413.21.....	(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....	10/23/2020....	20,430	7,795,384	381.57.....	167,933			102		102	(200,776)						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....	10/23/2020....			412.73.....	(0)												03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	10/29/2019....	10/26/2020....	12,920	4,930,203	381.6.....	109,172			112		112	(131,330)						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....	10/26/2020....			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.	10/29/2019....	10/27/2020....	5,183	1,978,602	381.78.....	38,921			48		48	(45,165)						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....	10/27/2020....			404.61.....	(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....	10/28/2020....	20,983	7,998,464	381.19.....	176,256			318		318	(209,989)						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....	10/28/2020....			411.82.....	(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....	10/09/2020....	428		380.49.....	3,626						(4,373)						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....	10/09/2020....			410.18.....	(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....	10/21/2020....	35,947	13,649,704	379.72.....	323,880			411		411	(390,406)						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			320		320	(326,246)						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			447		447	(2,892)						03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....19,067	.....	.....19,067	(115,694)	.....	.....	.....	.....	.....	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	.....	.....	.....1,560	.....	.....1,560	(4,223)	.....	.....	.....	.....	.....	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....	10/21/2022....	427	168,421	394.89.....	4,721	.....	.....	.....1,065	.....	.....1,065	(3,014)	.....	.....	.....	.....	.....	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	.....	.....	.....60,640	.....	.....60,640	(153,012)	.....	.....	.....	.....	.....	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	.....	.....	.....52,629	.....	.....52,629	(129,077)	.....	.....	.....	.....	.....	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	.....	.....	.....81,536	.....	.....81,536	(197,403)	.....	.....	.....	.....	.....	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	.....	.....	.....212,482	.....	.....212,482	(508,377)	.....	.....	.....	.....	.....	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	.....	.....	.....70,168	.....	.....70,168	(175,113)	.....	.....	.....	.....	.....	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	.....	.....	.....810	.....	.....810	(5,142)	.....	.....	.....	.....	.....	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	.....	.....	.....1,203	.....	.....1,203	(7,481)	.....	.....	.....	.....	.....	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	.....	.....	.....16,541	.....	.....16,541	(82,519)	.....	.....	.....	.....	.....	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	.....	.....	.....6,265	.....	.....6,265	(35,905)	.....	.....	.....	.....	.....	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	.....	.....	.....12,884	.....	.....12,884	(73,714)	.....	.....	.....	.....	.....	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	.....	.....	.....8,922	.....	.....8,922	(47,504)	.....	.....	.....	.....	.....	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	.....	.....	.....8,848	.....	.....8,848	(45,623)	.....	.....	.....	.....	.....	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	.....	.....	.....4,456	.....	.....4,456	(24,534)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCCEMIK50...	10/31/2019....	10/29/2021....	3,509	1,069,244	304.7.....	18,432	.....	.....	.....24,699	.....	.....24,699	8,216	.....	.....	.....	.....	.....	03.....
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	.....	.....	.....102,073	.....	.....102,073	33,990	.....	.....	.....	.....	.....	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	.....	.....	.....92,460	.....	.....92,460	31,094	.....	.....	.....	.....	.....	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	.....	.....	.....96,784	.....	.....96,784	33,177	.....	.....	.....	.....	.....	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	.....	.....	.....74,259	.....	.....74,259	25,298	.....	.....	.....	.....	.....	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			213,584		213,584	72,952						03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/31/2019....	10/28/2022....	12,157	3,638,718	299.31.....	118,175	.....	.....	.....151,642	.....	.....151,642	51,819	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/31/2019....	10/13/2022....	4,431	1,377,226	310.84.....	24,959	.....	.....	.....29,402	.....	.....29,402	9,938	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/31/2019....	10/21/2022....	11,111	3,349,943	301.49.....	97,731	.....	.....	.....124,108	.....	.....124,108	42,310	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/31/2019....	10/18/2021....	6,689	1,998,132	298.72.....	48,868	.....	.....	.....69,836	.....	.....69,836	23,891	.....	.....	.....	.....	.....	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	.....	.....	.....2,323	.....	.....2,323	(22,473)	.....	.....	.....	.....	.....	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	.....	.....	.....1,879	.....	.....1,879	(23,702)	.....	.....	.....	.....	.....	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	.....	.....	.....57,158	.....	.....57,158	(250,291)	.....	.....	.....	.....	.....	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	.....	.....	.....24,550	.....	.....24,550	(106,568)	.....	.....	.....	.....	.....	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	.....	.....	.....11,413	.....	.....11,413	(52,290)	.....	.....	.....	.....	.....	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	.....	.....	.....25,825	.....	.....25,825	(108,969)	.....	.....	.....	.....	.....	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	.....	.....	.....39,262	.....	.....39,262	(162,403)	.....	.....	.....	.....	.....	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	.....	.....	.....36,774	.....	.....36,774	(163,661)	.....	.....	.....	.....	.....	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	.....	.....	.....11,616	.....	.....11,616	(51,983)	.....	.....	.....	.....	.....	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	.....	.....	.....29,729	.....	.....29,729	(130,790)	.....	.....	.....	.....	.....	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	.....	.....	.....12,248	.....	.....12,248	(61,165)	.....	.....	.....	.....	.....	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	.....	.....	.....5,103	.....	.....5,103	(54,075)	.....	.....	.....	.....	.....	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	.....	.....	.....26,355	.....	.....26,355	(122,999)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/06/2019....	10/27/2021....	3,862	1,082,514	280.33.....	28,498	.....	.....	.....2,537	.....	.....2,537	(26,342)	.....	.....	.....	.....	.....	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	.....	.....	.....4,699	.....	.....4,699	(56,052)	.....	.....	.....	.....	.....	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	.....	.....	.....9,711	.....	.....9,711	(82,825)	.....	.....	.....	.....	.....	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	.....	.....	.....2,233	.....	.....2,233	(19,855)	.....	.....	.....	.....	.....	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			6,268		6,268	(76,196)						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	Cod e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....2,042	.....	.....2,042	(28,031)	.....	.....	.....	.....	.....	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	.....	.....	.....5,255	.....	.....5,255	(55,498)	.....	.....	.....	.....	.....	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	.....	.....	.....17,548	.....	.....17,548	(96,958)	.....	.....	.....	.....	.....	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	.....	.....	.....12,568	.....	.....12,568	(30,761)	.....	.....	.....	.....	.....	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	.....	.....	.....3,136	.....	.....3,136	(7,436)	.....	.....	.....	.....	.....	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	.....	.....	.....61,355	.....	.....61,355	(158,317)	.....	.....	.....	.....	.....	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	.....	.....	.....60,514	.....	.....60,514	(155,139)	.....	.....	.....	.....	.....	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	.....	.....	.....117,125	.....	.....117,125	(305,664)	.....	.....	.....	.....	.....	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	.....	.....	.....58,777	.....	.....58,777	(146,319)	.....	.....	.....	.....	.....	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	.....	.....	.....3,469	.....	.....3,469	(19,801)	.....	.....	.....	.....	.....	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	.....	.....	.....9,065	.....	.....9,065	(50,664)	.....	.....	.....	.....	.....	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	.....	.....	.....3,594	.....	.....3,594	(20,284)	.....	.....	.....	.....	.....	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	.....	.....	.....4,345	.....	.....4,345	(30,178)	.....	.....	.....	.....	.....	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	.....	.....	.....5,430	.....	.....5,430	(36,017)	.....	.....	.....	.....	.....	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	.....	.....	.....471	.....	.....471	(1,924)	.....	.....	.....	.....	.....	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	.....	.....	.....3,780	.....	.....3,780	(11,267)	.....	.....	.....	.....	.....	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	.....	.....	.....3,988	.....	.....3,988	(7,933)	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653...	11/07/2019....	10/23/2020....	1,327	784,473	591.06.....	24,116	.....	.....	.....2,946	.....	.....2,946	(29,090)	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653...	11/07/2019....	10/23/2020....	.....	.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653...	11/07/2019....	10/30/2020....	2,336	1,399,683	599.2.....	34,408	.....	.....	.....3,093	.....	.....3,093	(41,358)	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653...	11/07/2019....	10/30/2020....	.....	.....	.....	.....(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653...	11/07/2019....	11/06/2020....	509	306,316	602.32.....	6,825			898		898	(8,207)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Morgan Stanley 3D Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653...	11/07/2019....	11/06/2020....	.....	.....	633.86.....	(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....	11/06/2020....	19,789	7,571,534	382.61.....	147,231	.....	.....	.....433	.....	.....433	(186,835)	.....	.....	.....	.....	.....	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....	11/06/2020....	.....	.....	415.28.....	(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....	10/30/2020....	33,550	12,806,832	381.72.....	260,351	.....	.....	.....502	.....	.....502	(332,796)	.....	.....	.....	.....	.....	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....	10/30/2020....	.....	.....	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.	11/07/2019....	10/30/2020....	56,407	21,609,027	383.09.....	402,183	.....	.....	.....388	.....	.....388	(511,442)	.....	.....	.....	.....	.....	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....	10/30/2020....	.....	.....	414.46.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/07/2019....	11/02/2020....	10,130	3,880,048	383.01.....	73,648	.....	.....	.....113	.....	.....113	(94,153)	.....	.....	.....	.....	.....	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....	11/02/2020....	.....	.....	417.07.....	(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....	11/03/2020....	4,798	1,838,434	383.13.....	32,821	.....	.....	.....57	.....	.....57	(40,921)	.....	.....	.....	.....	.....	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....	11/03/2020....	.....	.....	408.83.....	(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....	11/04/2020....	19,100	7,319,579	383.22.....	135,802	.....	.....	.....246	.....	.....246	(172,059)	.....	.....	.....	.....	.....	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....	11/04/2020....	.....	.....	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.	11/07/2019....	11/05/2020....	21,169	8,081,973	381.78.....	164,485	.....	.....	.....620	.....	.....620	(209,364)	.....	.....	.....	.....	.....	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....	11/05/2020....	.....	.....	414.6.....	(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....	10/28/2020....	758	288,912	381.14.....	5,966	.....	.....	.....12	.....	.....12	(7,620)	.....	.....	.....	.....	.....	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	.....	.....	.....480	.....	.....480	(269,628)	.....	.....	.....	.....	.....	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..... BFM8T61CT2L1QCEMIK50....	11/13/2019....	11/10/2022....	8,627	2,571,813	298.1.....	83,278	.....	.....	.....114,731	.....	.....114,731	39,132	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/13/2019....	11/04/2022....	11,420	3,467,321	303.63.....	85,655	.....	.....	.....115,955	.....	.....115,955	40,553	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/13/2019....	10/31/2022....	8,300	2,500,396	301.25.....	69,187			94,391		94,391	32,579						03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/13/2019....	11/09/2021....	6,977	2,090,590	299.66.....	45,366	.....	.....	.....70,074	.....	.....70,074	23,819	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/13/2019....	11/10/2022....	1,676	498,607	297.45.....	16,639	.....	.....	.....22,975	.....	.....22,975	7,817	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/13/2019....	11/07/2022....	8,317	2,503,157	300.98.....	70,541	.....	.....	.....96,386	.....	.....96,386	33,305	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/13/2019....	11/12/2021....	674	197,087	292.34.....	6,505	.....	.....	.....10,263	.....	.....10,263	3,441	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/13/2019....	11/04/2021....	6,120	1,840,687	300.76.....	37,147	.....	.....	.....57,049	.....	.....57,049	19,539	.....	.....	.....	.....	.....	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	.....	.....	.....469	.....	.....469	(3,045)	.....	.....	.....	.....	.....	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	.....	.....	.....1,098	.....	.....1,098	(3,057)	.....	.....	.....	.....	.....	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	.....	.....	.....9,685	.....	.....9,685	(23,241)	.....	.....	.....	.....	.....	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	.....	.....	.....35,947	.....	.....35,947	(95,654)	.....	.....	.....	.....	.....	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	.....	.....	.....89,973	.....	.....89,973	(200,846)	.....	.....	.....	.....	.....	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	.....	.....	.....66,748	.....	.....66,748	(156,391)	.....	.....	.....	.....	.....	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	.....	.....	.....129,816	.....	.....129,816	(286,727)	.....	.....	.....	.....	.....	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	.....	.....	.....80,329	.....	.....80,329	(190,306)	.....	.....	.....	.....	.....	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	.....	.....	.....1,128	.....	.....1,128	(3,869)	.....	.....	.....	.....	.....	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	.....	.....	.....13,568	.....	.....13,568	(68,144)	.....	.....	.....	.....	.....	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....	4,328	1,686,759	389.73.....	38,433	.....	.....	.....6,495	.....	.....6,495	(34,573)	.....	.....	.....	.....	.....	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....	11/08/2021....	3,671	1,419,773	386.72.....	36,970	.....	.....	.....7,328	.....	.....7,328	(32,803)	.....	.....	.....	.....	.....	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....	11/09/2021....	3,440	1,336,452	388.5.....	32,233	.....	.....	.....5,870	.....	.....5,870	(28,813)	.....	.....	.....	.....	.....	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....	11/10/2021....	2,590	1,005,343	388.12.....	24,685	.....	.....	.....4,591	.....	.....4,591	(22,004)	.....	.....	.....	.....	.....	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....	11/10/2021....	5,916	2,316,813	391.64.....	48,627	.....	.....	.....7,554	.....	.....7,554	(43,866)	.....	.....	.....	.....	.....	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....	11/12/2021....	3,720	1,443,674	388.05.....	35,641	.....	.....	.....6,682	.....	.....6,682	(31,694)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/14/2019....	10/23/2020....	4,055		275.3.....	22,223						(24,827)						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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	10/23/2020....		289.39.....	(0)												03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	10/30/2020....	4,736	1,308,763	276.34.....	24,059		1		1	(26,527)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	10/30/2020....		289.95.....	(0)												03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/06/2020....	3,967	1,097,642	276.68.....	19,836		2		2	(21,757)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/06/2020....		290.32.....	(0)												03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/09/2020....	6,171	1,703,752	276.07.....	31,845		7		7	(34,987)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/09/2020....		289.49.....	(0)												03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/12/2020....	1,428	394,151	275.97.....	7,455		3		3	(8,163)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/12/2020....		289.42.....	(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....	11/09/2020....	7,663	2,915,215	380.41.....	70,273		576		576	(79,398)						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....	11/09/2020....		410.37.....	(0)												03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/14/2019....	11/10/2020....	3,831	1,457,744	380.48.....	33,448		301		301	(37,220)						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....	11/10/2020....		405.85.....	(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....	11/11/2020....	16,864	6,406,673	379.91.....	160,373		1,767		1,767	(181,341)						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....	11/11/2020....		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.	11/14/2019....	11/12/2020....	29,260	11,139,130	380.69.....	270,951		2,421		2,421	(306,724)						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		1,617		1,617	(260,134)						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		21		21	(7,516)						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		1,695		1,695	(323,969)						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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			1,681		1,681	(284,932)						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	53,963,071	3,120.46.....	2,467,731			5,562,416		5,562,416	2,256,205						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	60,237,025	3,120.46.....	2,409,481			5,450,075		5,450,075	2,027,148						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			1,012		1,012	(12,324)						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			5,773		5,773	(69,294)						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			32,398		32,398	(140,141)						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			25,245		25,245	(111,038)						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			19,351		19,351	(84,250)						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			33,240		33,240	(139,768)						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			16,577		16,577	(72,757)						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			52,158		52,158	(230,486)						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			17,597		17,597	(81,244)						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			28,126		28,126	(121,467)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/17/2022....	25,741	7,267,191	282.32.....	234,500			41,701		41,701	(172,630)						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			11,057		11,057	(112,873)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/20/2019....	11/18/2022....	25,477	7,191,656	282.28.....	232,605			41,502		41,502	(171,177)						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			7,698		7,698	(85,620)						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			3,081		3,081	(29,257)						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			7,291		7,291	(70,022)						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			3,023		3,023	(35,466)						03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....10,199	.....	.....10,199	(106,581)	.....	.....	.....	.....	.....	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	.....	.....	.....9,387	.....	.....9,387	(78,487)	.....	.....	.....	.....	.....	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	.....	.....	.....3,680	.....	.....3,680	(37,964)	.....	.....	.....	.....	.....	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	.....	.....	.....757	.....	.....757	(4,118)	.....	.....	.....	.....	.....	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	.....	.....	.....1,501	.....	.....1,501	(4,247)	.....	.....	.....	.....	.....	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	.....	.....	.....7,682	.....	.....7,682	(17,576)	.....	.....	.....	.....	.....	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	.....	.....	.....2,841	.....	.....2,841	(6,430)	.....	.....	.....	.....	.....	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	.....	.....	.....72,070	.....	.....72,070	(175,951)	.....	.....	.....	.....	.....	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	.....	.....	.....57,487	.....	.....57,487	(139,636)	.....	.....	.....	.....	.....	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	.....	.....	.....46,836	.....	.....46,836	(108,159)	.....	.....	.....	.....	.....	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	.....	.....	.....122,321	.....	.....122,321	(306,497)	.....	.....	.....	.....	.....	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	.....	.....	.....62,965	.....	.....62,965	(152,678)	.....	.....	.....	.....	.....	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	.....	.....	.....21,059	.....	.....21,059	(103,656)	.....	.....	.....	.....	.....	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	.....	.....	.....5,740	.....	.....5,740	(33,901)	.....	.....	.....	.....	.....	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	.....	.....	.....10,071	.....	.....10,071	(56,727)	.....	.....	.....	.....	.....	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....	11/16/2021....	5,285	2,066,143	390.93.....	48,624	.....	.....	.....7,391	.....	.....7,391	(40,385)	.....	.....	.....	.....	.....	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	.....	.....	.....6,541	.....	.....6,541	(35,689)	.....	.....	.....	.....	.....	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	.....	.....	.....3,743	.....	.....3,743	(21,331)	.....	.....	.....	.....	.....	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	.....	.....	.....5,442	.....	.....5,442	(26,488)	.....	.....	.....	.....	.....	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	.....	.....	.....1,505	.....	.....1,505	(3,283)	.....	.....	.....	.....	.....	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	.....	.....	.....829	.....	.....829	(161,205)	.....	.....	.....	.....	.....	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.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....1,306	.....	.....1,306	(243,782)	.....	.....	.....	.....	.....	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	.....	.....2,670	.....	.....2,670	(349,870)	.....	.....	.....	.....	.....	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	.....	.....62	.....	.....62	(6,832)	.....	.....	.....	.....	.....	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	.....	.....986	.....	.....986	(214,682)	.....	.....	.....	.....	.....	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	.....	.....1,270	.....	.....1,270	(308,078)	.....	.....	.....	.....	.....	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	.....	.....967	.....	.....967	(191,605)	.....	.....	.....	.....	.....	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	.....	.....310	.....	.....310	(54,591)	.....	.....	.....	.....	.....	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	.....	.....1,098	.....	.....1,098	(211,320)	.....	.....	.....	.....	.....	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....	.....	.....	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....	10/23/2020....	964	367,798	381.47.....	8,070	.....	.....5	.....	.....5	(8,853)	.....	.....	.....	.....	.....	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	.....	.....40	.....	.....40	(8,754)	.....	.....	.....	.....	.....	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	.....	.....2,039	.....	.....2,039	(8,020)	.....	.....	.....	.....	.....	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		5,904		5,904	(28,471)						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

QE06.115

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....7,874	.....	.....7,874	(43,980)	.....	.....	.....	.....	.....	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	.....	.....	.....5,512	.....	.....5,512	(35,302)	.....	.....	.....	.....	.....	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	.....	.....	.....2,755	.....	.....2,755	(5,723)	.....	.....	.....	.....	.....	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	.....	.....	.....16,226	.....	.....16,226	(40,461)	.....	.....	.....	.....	.....	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	.....	.....	.....105,852	.....	.....105,852	(254,559)	.....	.....	.....	.....	.....	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	.....	.....	.....78,457	.....	.....78,457	(182,116)	.....	.....	.....	.....	.....	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	.....	.....	.....105,647	.....	.....105,647	(247,814)	.....	.....	.....	.....	.....	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	.....	.....	.....150,353	.....	.....150,353	(365,809)	.....	.....	.....	.....	.....	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	.....	.....	.....70,410	.....	.....70,410	(176,255)	.....	.....	.....	.....	.....	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	.....	.....	.....2,044	.....	.....2,044	(7,293)	.....	.....	.....	.....	.....	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	.....	.....	.....1,139	.....	.....1,139	(7,007)	.....	.....	.....	.....	.....	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	.....	.....	.....3,271	.....	.....3,271	(11,311)	.....	.....	.....	.....	.....	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	.....	.....	.....657	.....	.....657	(4,163)	.....	.....	.....	.....	.....	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....	12,093	4,732,170	391.32.....	115,487	.....	.....	.....16,492	.....	.....16,492	(91,048)	.....	.....	.....	.....	.....	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....	5,889	2,287,992	388.55.....	62,890	.....	.....	.....10,356	.....	.....10,356	(49,295)	.....	.....	.....	.....	.....	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....	11/22/2021....	11,731	4,589,359	391.22.....	112,617	.....	.....	.....16,335	.....	.....16,335	(88,747)	.....	.....	.....	.....	.....	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....	11/23/2021....	6,447	2,493,901	386.83.....	73,883	.....	.....	.....13,372	.....	.....13,372	(57,434)	.....	.....	.....	.....	.....	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....	19,786	7,591,979	383.71.....	159,869	.....	.....	.....1,323	.....	.....1,323	(175,456)	.....	.....	.....	.....	.....	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....	.....	.....	415.15.....	(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....	11/30/2020....	6,697	2,569,983	383.76.....	53,374	.....	.....	.....515	.....	.....515	(58,208)	.....	.....	.....	.....	.....	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....	11/30/2020....	.....	.....	413.25.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/04/2019....	12/01/2020....	4,040	1,550,806	383.88.....	31,349	.....	.....	.....313	.....	.....313	(33,825)	.....	.....	.....	.....	.....	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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/04/2019....	12/01/2020....	.....	410.72.....	(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....	12/02/2020....	24,457	9,329,715	381.47.....	217,670	.....	.....4,229	.....	.....4,229	(236,129)	.....	.....	.....	.....	.....	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....	12/02/2020....	.....	410.13.....	(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....	12/03/2020....	26,818	10,274,413	383.11.....	224,202	.....	.....2,926	.....	.....2,926	(244,398)	.....	.....	.....	.....	.....	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....	12/03/2020....	.....	413.93.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/20/2020....	17,555	6,721,336	382.88.....	145,177	.....	.....1,054	.....	.....1,054	(159,532)	.....	.....	.....	.....	.....	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....	.....	412.35.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/23/2020....	7,652	2,930,467	382.96.....	65,502	.....	.....534	.....	.....534	(72,805)	.....	.....	.....	.....	.....	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....	11/23/2020....	.....	419.....	(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....	11/24/2020....	6,972	2,670,995	383.08.....	55,640	.....	.....493	.....	.....493	(60,285)	.....	.....	.....	.....	.....	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....	11/24/2020....	.....	409.3.....	(0)	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/04/2019....	11/25/2020....	30,829	11,836,632	383.94.....	245,710	.....	.....1,698	.....	.....1,698	(269,424)	.....	.....	.....	.....	.....	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....	.....	415.21.....	(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....	11/25/2020....	20,887	8,040,652	384.96.....	159,159	.....	.....791	.....	.....791	(174,803)	.....	.....	.....	.....	.....	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	.....	.....3,117	.....	.....3,117	(541,428)	.....	.....	.....	.....	.....	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	.....	.....13	.....	.....13	(14,385)	.....	.....	.....	.....	.....	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	.....	.....24	.....	.....24	(3,297)	.....	.....	.....	.....	.....	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		21		21	(3,829)						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

QE06.117

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....3,527	.....	.....3,527	(36,972)	.....	.....	.....	.....	.....	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	.....	.....	.....48,646	.....	.....48,646	(199,525)	.....	.....	.....	.....	.....	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	.....	.....	.....50,743	.....	.....50,743	(204,415)	.....	.....	.....	.....	.....	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	.....	.....	.....27,751	.....	.....27,751	(118,175)	.....	.....	.....	.....	.....	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	.....	.....	.....46,660	.....	.....46,660	(181,406)	.....	.....	.....	.....	.....	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	.....	.....	.....71,355	.....	.....71,355	(293,604)	.....	.....	.....	.....	.....	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	.....	.....	.....35,641	.....	.....35,641	(143,717)	.....	.....	.....	.....	.....	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	.....	.....	.....43,843	.....	.....43,843	(168,746)	.....	.....	.....	.....	.....	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	.....	.....	.....42,806	.....	.....42,806	(167,357)	.....	.....	.....	.....	.....	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	.....	.....	.....37,704	.....	.....37,704	(133,245)	.....	.....	.....	.....	.....	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	.....	.....	.....9,754	.....	.....9,754	(94,903)	.....	.....	.....	.....	.....	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	.....	.....	.....9,636	.....	.....9,636	(102,154)	.....	.....	.....	.....	.....	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....	3,829	1,076,884	281.25.....	26,075	.....	.....	.....2,513	.....	.....2,513	(25,022)	.....	.....	.....	.....	.....	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	.....	.....	.....2,587	.....	.....2,587	(25,252)	.....	.....	.....	.....	.....	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	.....	.....	.....5,212	.....	.....5,212	(54,816)	.....	.....	.....	.....	.....	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	.....	.....	.....3,171	.....	.....3,171	(36,209)	.....	.....	.....	.....	.....	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	.....	.....	.....5,306	.....	.....5,306	(41,071)	.....	.....	.....	.....	.....	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	.....	.....	.....14,035	.....	.....14,035	(134,045)	.....	.....	.....	.....	.....	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	.....	.....	.....19,880	.....	.....19,880	(114,900)	.....	.....	.....	.....	.....	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	.....	.....	.....11,043	.....	.....11,043	(26,817)	.....	.....	.....	.....	.....	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	.....	.....	.....68,617	.....	.....68,617	(172,096)	.....	.....	.....	.....	.....	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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....121,344	.....	.....121,344	(278,401)	.....	.....	.....	.....	.....	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	.....	.....	.....239,979	.....	.....239,979	(553,314)	.....	.....	.....	.....	.....	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	.....	.....	.....65,369	.....	.....65,369	(135,399)	.....	.....	.....	.....	.....	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	.....	.....	.....10,311	.....	.....10,311	(53,381)	.....	.....	.....	.....	.....	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	.....	.....	.....13,821	.....	.....13,821	(70,417)	.....	.....	.....	.....	.....	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	.....	.....	.....5,017	.....	.....5,017	(25,625)	.....	.....	.....	.....	.....	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	.....	.....	.....4,034	.....	.....4,034	(17,509)	.....	.....	.....	.....	.....	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	.....	.....	.....8,874	.....	.....8,874	(36,961)	.....	.....	.....	.....	.....	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	.....	.....	.....6,804	.....	.....6,804	(38,358)	.....	.....	.....	.....	.....	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	.....	.....	.....8,621	.....	.....8,621	(45,186)	.....	.....	.....	.....	.....	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	.....	.....	.....3,347	.....	.....3,347	(7,962)	.....	.....	.....	.....	.....	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	.....	.....	.....77,427	.....	.....77,427	27,041	.....	.....	.....	.....	.....	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	.....	.....	.....72,892	.....	.....72,892	24,847	.....	.....	.....	.....	.....	03.....
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	.....	.....	.....113,960	.....	.....113,960	39,084	.....	.....	.....	.....	.....	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	.....	.....	.....145,108	.....	.....145,108	50,242	.....	.....	.....	.....	.....	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	.....	.....	.....72,072	.....	.....72,072	25,157	.....	.....	.....	.....	.....	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	.....	.....	.....94,691	.....	.....94,691	32,542	.....	.....	.....	.....	.....	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	.....	.....	.....122,389	.....	.....122,389	42,235	.....	.....	.....	.....	.....	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	.....	.....	.....86,528	.....	.....86,528	29,885	.....	.....	.....	.....	.....	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	.....	.....	.....30,719	.....	.....30,719	10,561	.....	.....	.....	.....	.....	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	.....	.....	.....87,666	.....	.....87,666	30,332	.....	.....	.....	.....	.....	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	.....	.....	.....68,976	.....	.....68,976	23,562	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge 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	.....	.....	.....112,260	.....	.....112,260	38,772	.....	.....	.....	.....	.....	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	.....	.....	.....52,486	.....	.....52,486	18,104	.....	.....	.....	.....	.....	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	.....	.....	.....96,283	.....	.....96,283	32,807	.....	.....	.....	.....	.....	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	.....	.....	.....96,024	.....	.....96,024	32,817	.....	.....	.....	.....	.....	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	.....	.....	.....654	.....	.....654	(3,822)	.....	.....	.....	.....	.....	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	.....	.....	.....3,450	.....	.....3,450	(7,378)	.....	.....	.....	.....	.....	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	.....	.....	.....102,250	.....	.....102,250	(209,336)	.....	.....	.....	.....	.....	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	.....	.....	.....84,527	.....	.....84,527	(200,682)	.....	.....	.....	.....	.....	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	.....	.....	.....166,932	.....	.....166,932	(375,272)	.....	.....	.....	.....	.....	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	.....	.....	.....134,140	.....	.....134,140	(311,556)	.....	.....	.....	.....	.....	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	.....	.....	.....505	.....	.....505	(2,820)	.....	.....	.....	.....	.....	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	.....	.....	.....11,385	.....	.....11,385	(59,148)	.....	.....	.....	.....	.....	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	.....	.....	.....16,000	.....	.....16,000	(81,774)	.....	.....	.....	.....	.....	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....	12/07/2021....	7,946	3,100,066	390.15.....	74,373	.....	.....	.....12,880	.....	.....12,880	(62,847)	.....	.....	.....	.....	.....	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	.....	.....	.....11,949	.....	.....11,949	(55,343)	.....	.....	.....	.....	.....	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	.....	.....	.....11,929	.....	.....11,929	(56,648)	.....	.....	.....	.....	.....	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	.....	.....	.....6,945	.....	.....6,945	(37,194)	.....	.....	.....	.....	.....	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	.....	.....	.....1,862	.....	.....1,862	(3,447)	.....	.....	.....	.....	.....	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	.....	.....	.....18	.....	.....18	(44,115)	.....	.....	.....	.....	.....	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	.....	.....	.....49	.....	.....49	(48,839)	.....	.....	.....	.....	.....	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.....

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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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....2,905	.....	.....2,905	(185,304)	.....	.....	.....	.....	.....	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 E58DKGMJYYYJLN8C3868....	12/17/2019....	12/15/2020....	68,371,951	...68,371,951	3,168.8.....	3,064,431	.....	.....	.....6,041,616	.....	...6,041,616	...2,605,257	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl E58DKGMJYYYJLN8C3868....	12/17/2019....	12/15/2020....	60,676,925	...60,676,925	3,168.8.....	2,980,451	.....	.....	.....5,965,640	.....	...5,965,640	...2,669,318	.....	.....	.....	.....	.....	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	.....	.....	.....909	.....	.....909	(9,647)	.....	.....	.....	.....	.....	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	.....	.....	.....1,251	.....	.....1,251	(15,440)	.....	.....	.....	.....	.....	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	.....	.....	.....77,805	.....	.....77,805	(293,417)	.....	.....	.....	.....	.....	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	.....	.....	.....97,746	.....	.....97,746	(403,327)	.....	.....	.....	.....	.....	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	.....	.....	.....36,392	.....	.....36,392	(139,577)	.....	.....	.....	.....	.....	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	.....	.....	.....49,605	.....	.....49,605	(186,931)	.....	.....	.....	.....	.....	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	.....	.....	.....50,874	.....	.....50,874	(190,331)	.....	.....	.....	.....	.....	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	.....	.....	.....107,938	.....	.....107,938	(428,233)	.....	.....	.....	.....	.....	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	.....	.....	.....55,267	.....	.....55,267	(226,929)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	12/18/2019....	12/14/2022....	25,732	7,304,721	283.88.....	250,884	.....	.....	.....38,075	.....	.....38,075	(161,963)	.....	.....	.....	.....	.....	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	.....	.....	.....47,270	.....	.....47,270	(194,688)	.....	.....	.....	.....	.....	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	.....	.....	.....7,476	.....	.....7,476	(68,884)	.....	.....	.....	.....	.....	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	.....	.....	.....36,777	.....	.....36,777	(157,207)	.....	.....	.....	.....	.....	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	.....	.....	.....4,062	.....	.....4,062	(45,887)	.....	.....	.....	.....	.....	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	.....	.....	.....4,632	.....	.....4,632	(43,167)	.....	.....	.....	.....	.....	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	.....	.....	.....4,422	.....	.....4,422	(42,935)	.....	.....	.....	.....	.....	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	.....	.....	.....7,334	.....	.....7,334	(82,881)	.....	.....	.....	.....	.....	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	.....	.....	.....10,632	.....	.....10,632	(121,234)	.....	.....	.....	.....	.....	03.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....2,965	.....	.....2,965	(36,043)	.....	.....	.....	.....	.....	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	.....	.....4,103	.....	.....4,103	(36,396)	.....	.....	.....	.....	.....	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	.....	.....562	.....	.....562	(3,282)	.....	.....	.....	.....	.....	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	.....	.....80,987	.....	.....80,987	(187,694)	.....	.....	.....	.....	.....	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	.....	.....112,119	.....	.....112,119	(266,660)	.....	.....	.....	.....	.....	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	.....	.....115,752	.....	.....115,752	(268,655)	.....	.....	.....	.....	.....	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	.....	.....124,685	.....	.....124,685	(295,236)	.....	.....	.....	.....	.....	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	.....	.....91,297	.....	.....91,297	(225,697)	.....	.....	.....	.....	.....	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	.....	.....13,007	.....	.....13,007	(62,009)	.....	.....	.....	.....	.....	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	.....	.....5,074	.....	.....5,074	(25,786)	.....	.....	.....	.....	.....	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	.....	.....3,423	.....	.....3,423	(18,847)	.....	.....	.....	.....	.....	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	.....	.....3,474	.....	.....3,474	(19,618)	.....	.....	.....	.....	.....	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	.....	.....6,723	.....	.....6,723	(34,253)	.....	.....	.....	.....	.....	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....	12/16/2021....	6,784	2,684,875	395.75.....	58,820	.....	.....6,778	.....	.....6,778	(42,937)	.....	.....	.....	.....	.....	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	.....	.....5,682	.....	.....5,682	(36,012)	.....	.....	.....	.....	.....	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	.....	.....4,192	.....	.....4,192	(9,588)	.....	.....	.....	.....	.....	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	.....	.....904	.....	.....904	(83,065)	.....	.....	.....	.....	.....	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	.....	.....570	.....	.....570	(50,050)	.....	.....	.....	.....	.....	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	.....	.....1,455	.....	.....1,455	(167,275)	.....	.....	.....	.....	.....	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.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....1,466	.....	.....1,466	(173,858)	.....	.....	.....	.....	.....	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	.....	.....2,436	.....	.....2,436	(251,255)	.....	.....	.....	.....	.....	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	.....	.....103	.....	.....103	(5,369)	.....	.....	.....	.....	.....	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	.....	.....3,892	.....	.....3,892	(258,115)	.....	.....	.....	.....	.....	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	.....	.....1,860	.....	.....1,860	(188,222)	.....	.....	.....	.....	.....	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	.....	.....3,098	.....	.....3,098	(20,384)	.....	.....	.....	.....	.....	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	.....	.....4,139	.....	.....4,139	(17,319)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....1,136	.....	.....1,136	(6,776)	.....	.....	.....	.....	.....	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	.....	.....5,890	.....	.....5,890	(67,604)	.....	.....	.....	.....	.....	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	.....	.....52,459	.....	.....52,459	(219,169)	.....	.....	.....	.....	.....	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	.....	.....390	.....	.....390	(2,266)	.....	.....	.....	.....	.....	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	.....	.....6,088	.....	.....6,088	(70,962)	.....	.....	.....	.....	.....	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	.....	.....1,347	.....	.....1,347	(18,845)	.....	.....	.....	.....	.....	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		1,851		1,851	(25,529)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....2,968	.....	.....2,968	(33,178)	.....	.....	.....	.....	.....	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	.....	.....104,915	.....	.....104,915	(434,866)	.....	.....	.....	.....	.....	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	.....	.....42,819	.....	.....42,819	(186,174)	.....	.....	.....	.....	.....	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	.....	.....50,993	.....	.....50,993	(208,790)	.....	.....	.....	.....	.....	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	.....	.....51,244	.....	.....51,244	(220,648)	.....	.....	.....	.....	.....	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	.....	.....1,059	.....	.....1,059	(3,758)	.....	.....	.....	.....	.....	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	.....	.....46,714	.....	.....46,714	(117,146)	.....	.....	.....	.....	.....	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	.....	.....98,003	.....	.....98,003	(240,916)	.....	.....	.....	.....	.....	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	.....	.....96,750	.....	.....96,750	(239,248)	.....	.....	.....	.....	.....	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	.....	.....4,013	.....	.....4,013	(11,000)	.....	.....	.....	.....	.....	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	.....	.....230,262	.....	.....230,262	(597,519)	.....	.....	.....	.....	.....	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	.....	.....28,248	.....	.....28,248	(159,047)	.....	.....	.....	.....	.....	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	.....	.....12,345	.....	.....12,345	(74,323)	.....	.....	.....	.....	.....	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....	12/21/2021....	7,314	2,887,281	394.77.....	75,991	.....	.....8,182	.....	.....8,182	(48,342)	.....	.....	.....	.....	.....	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	.....	.....2,560	.....	.....2,560	(16,651)	.....	.....	.....	.....	.....	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	.....	.....12,401	.....	.....12,401	(74,964)	.....	.....	.....	.....	.....	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	.....	.....1,867	.....	.....1,867	(13,460)	.....	.....	.....	.....	.....	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....	12/23/2021....	8,488	3,361,430	396.02.....	84,032	.....	.....8,508	.....	.....8,508	(53,263)	.....	.....	.....	.....	.....	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	.....	.....984	.....	.....984	(2,558)	.....	.....	.....	.....	.....	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	.....	.....39	.....	.....39	(38,925)	.....	.....	.....	.....	.....	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		58		58	(54,602)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....47	.....	.....47	(53,955)	.....	.....	.....	.....	.....	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	.....	.....39	.....	.....39	(36,332)	.....	.....	.....	.....	.....	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	.....	.....68	.....	.....68	(76,928)	.....	.....	.....	.....	.....	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	.....	.....63	.....	.....63	(66,665)	.....	.....	.....	.....	.....	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	.....	.....281	.....	.....281	(36,763)	.....	.....	.....	.....	.....	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	.....	.....424	.....	.....424	(44,667)	.....	.....	.....	.....	.....	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.....
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	.....	.....1,840	.....	.....1,840	(212,399)	.....	.....	.....	.....	.....	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	.....	.....1,198	.....	.....1,198	(155,820)	.....	.....	.....	.....	.....	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	.....	.....1,534	.....	.....1,534	(237,466)	.....	.....	.....	.....	.....	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	.....	.....1,306	.....	.....1,306	(209,588)	.....	.....	.....	.....	.....	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		394		394	(56,110)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	10,545			107		107	(9,247)						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	510,500			3,730		3,730	(448,476)						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	93,074			713		713	(81,746)						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		255,157		255,157	(79,171)						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		160,114		160,114	(46,241)						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....	03/15/2023....	27,612	10,197,126	369.3.....	355,643		311,950		311,950	(43,693)						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		2,440		2,440	(277)						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		4,631		4,631	(83,360)						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		84,468		84,468	(537,290)						03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/06/2020....	01/03/2023....	75,280	21,556,554	286.35.....	708,389		92,396		92,396	(615,993)						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		46,715		46,715	(313,218)						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		58,977		58,977	(353,947)						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		1,567		1,567	(31,365)						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		3,441		3,441	(62,363)						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		4,416		4,416	(66,721)						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		3,006		3,006	(52,468)						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		2,587		2,587	(48,122)						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		115,738		115,738	(747,476)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....41,057	.....	.....41,057	(243,581)	.....	.....	.....	.....	.....	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	.....	.....59,312	.....	.....59,312	(385,521)	.....	.....	.....	.....	.....	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	.....	.....1,355	.....	.....1,355	(5,855)	.....	.....	.....	.....	.....	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	.....	.....2,996	.....	.....2,996	(26,700)	.....	.....	.....	.....	.....	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	.....	.....2,271	.....	.....2,271	(9,213)	.....	.....	.....	.....	.....	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	.....	.....71,468	.....	.....71,468	(288,087)	.....	.....	.....	.....	.....	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	.....	.....103,911	.....	.....103,911	(387,383)	.....	.....	.....	.....	.....	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	.....	.....54,568	.....	.....54,568	(216,070)	.....	.....	.....	.....	.....	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	.....	.....41,687	.....	.....41,687	(178,785)	.....	.....	.....	.....	.....	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	.....	.....66,374	.....	.....66,374	(278,892)	.....	.....	.....	.....	.....	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	.....	.....6,664	.....	.....6,664	(61,351)	.....	.....	.....	.....	.....	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	.....	.....3,379	.....	.....3,379	(29,219)	.....	.....	.....	.....	.....	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	.....	.....3,863	.....	.....3,863	(29,906)	.....	.....	.....	.....	.....	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....	12/30/2021....	6,187	2,454,667	396.76.....	.....	.....57,661	.....	.....5,951	.....	.....5,951	(51,710)	.....	.....	.....	.....	.....	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	.....	.....3,885	.....	.....3,885	(35,240)	.....	.....	.....	.....	.....	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	.....	.....3,012	.....	.....3,012	(25,882)	.....	.....	.....	.....	.....	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	.....	.....7,258	.....	.....7,258	(58,851)	.....	.....	.....	.....	.....	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	.....	.....2,751	.....	.....2,751	(22,673)	.....	.....	.....	.....	.....	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	.....	.....1,136	.....	.....1,136	(163,891)	.....	.....	.....	.....	.....	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	.....	.....1,321	.....	.....1,321	(177,868)	.....	.....	.....	.....	.....	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.....

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....1,999	.....	.....1,999	(247,639)	.....	.....	.....	.....	.....	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	.....	.....1,533	.....	.....1,533	(275,869)	.....	.....	.....	.....	.....	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	.....	.....1,364	.....	.....1,364	(242,343)	.....	.....	.....	.....	.....	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	.....	.....558	.....	.....558	(86,516)	.....	.....	.....	.....	.....	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	.....	.....125	.....	.....125	(17,624)	.....	.....	.....	.....	.....	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	.....	.....1,050	.....	.....1,050	(131,130)	.....	.....	.....	.....	.....	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	.....	.....15	.....	.....15	(2,419)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....21	.....	.....21	(4,159)	.....	.....	.....	.....	.....	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	.....	.....1,875	.....	.....1,875	(226,664)	.....	.....	.....	.....	.....	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	.....	.....1,328	.....	.....1,328	(26,778)	.....	.....	.....	.....	.....	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	.....	.....58,268	.....	.....58,268	(401,830)	.....	.....	.....	.....	.....	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	.....	.....41,057	.....	.....41,057	(273,233)	.....	.....	.....	.....	.....	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	.....	.....122,954	.....	.....122,954	(819,711)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....1,918	....	.....1,918	(39,212)	.....	.....	.....	.....	.....	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	.....	.....1,458	....	.....1,458	(24,524)	.....	.....	.....	.....	.....	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	.....	.....4,323	....	.....4,323	(92,414)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/14/2020....	01/12/2022....	4,227	1,212,641	286.89.....	.....	.....29,884	.....	.....1,581	....	.....1,581	(28,303)	.....	.....	.....	.....	.....	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	.....	.....1,645	....	.....1,645	(34,413)	.....	.....	.....	.....	.....	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	.....	.....64,707	....	.....64,707	(421,790)	.....	.....	.....	.....	.....	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	.....	.....149,294	....	.....149,294	(1,011,924)	.....	.....	.....	.....	.....	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	.....	.....77,012	....	.....77,012	(510,199)	.....	.....	.....	.....	.....	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	.....	.....386	....	.....386	(4,445)	.....	.....	.....	.....	.....	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	.....	.....5,416	....	.....5,416	(17,370)	.....	.....	.....	.....	.....	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	.....	.....2,289	....	.....2,289	(7,294)	.....	.....	.....	.....	.....	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	.....	.....85,077	....	.....85,077	(369,513)	.....	.....	.....	.....	.....	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	.....	.....52,689	....	.....52,689	(243,851)	.....	.....	.....	.....	.....	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....	20,787	8,210,968	395.....	.....	.....302,247	.....	.....58,894	....	.....58,894	(243,353)	.....	.....	.....	.....	.....	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	.....	.....52,867	....	.....52,867	(235,630)	.....	.....	.....	.....	.....	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	.....	.....48,944	....	.....48,944	(242,930)	.....	.....	.....	.....	.....	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	.....	.....4,661	....	.....4,661	(24,136)	.....	.....	.....	.....	.....	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	.....	.....129,564	....	.....129,564	(586,578)	.....	.....	.....	.....	.....	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	.....	.....332	....	.....332	(3,152)	.....	.....	.....	.....	.....	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	.....	.....2,699	....	.....2,699	(20,960)	.....	.....	.....	.....	.....	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	.....	.....6,254	....	.....6,254	(52,349)	.....	.....	.....	.....	.....	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		6,294		6,294	(64,987)						03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....4,892	.....	.....4,892	(52,755)	.....	.....	.....	.....	.....	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	.....	.....3,596	.....	.....3,596	(35,337)	.....	.....	.....	.....	.....	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	.....	.....2,356	.....	.....2,356	(20,209)	.....	.....	.....	.....	.....	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	.....	.....4,577	.....	.....4,577	(47,254)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	01/15/2020....	01/13/2023....	6,371	1,966,123	308.59.....	.....	.....65,986	.....	.....52,168	.....	.....52,168	(13,819)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	01/15/2020....	12/23/2022....	15,358	4,665,449	303.77.....	.....	.....190,622	.....	.....159,404	.....	.....159,404	(31,217)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	01/15/2020....	12/30/2022....	11,533	3,518,221	305.05.....	.....	.....136,640	.....	.....113,050	.....	.....113,050	(23,590)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	01/15/2020....	12/23/2022....	6,919	2,114,382	305.6.....	.....	.....79,862	.....	.....65,463	.....	.....65,463	(14,399)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	01/15/2020....	12/16/2022....	9,501	2,880,505	303.19.....	.....	.....120,159	.....	.....100,607	.....	.....100,607	(19,552)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	01/15/2020....	01/13/2023....	7,131	2,191,680	307.36.....	.....	.....77,655	.....	.....62,307	.....	.....62,307	(15,348)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	01/15/2020....	01/06/2023....	18,655	5,708,913	306.03.....	.....	.....213,423	.....	.....158,371	.....	.....158,371	(55,053)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	01/15/2020....	12/12/2022....	13,258	3,996,040	301.4.....	.....	.....179,311	.....	.....153,331	.....	.....153,331	(25,980)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	01/15/2020....	12/22/2021....	4,252	1,297,810	305.24.....	.....	.....38,102	.....	.....30,666	.....	.....30,666	(7,436)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	01/15/2020....	12/05/2022....	5,080	1,514,611	298.14.....	.....	.....77,376	.....	.....68,014	.....	.....68,014	(9,361)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	01/15/2020....	12/19/2022....	8,238	2,476,882	300.66.....	.....	.....114,999	.....	.....99,077	.....	.....99,077	(15,922)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	01/15/2020....	12/20/2022....	6,154	1,874,289	304.55.....	.....	.....73,945	.....	.....61,309	.....	.....61,309	(12,636)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	01/15/2020....	12/27/2022....	18,848	5,781,170	306.73.....	.....	.....208,360	.....	.....150,375	.....	.....150,375	(57,985)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	01/15/2020....	12/16/2022....	16,186	4,883,409	301.71.....	.....	.....216,770	.....	.....184,355	.....	.....184,355	(32,414)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	01/15/2020....	12/30/2022....	837	252,072	301.1.....	.....	.....11,557	.....	.....9,952	.....	.....9,952	(1,606)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	01/15/2020....	01/06/2023....	9,327	2,840,726	304.58.....	.....	.....113,022	.....	.....93,895	.....	.....93,895	(19,127)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	01/15/2020....	12/23/2022....	5,795	1,726,375	297.9.....	.....	.....89,765	.....	.....79,505	.....	.....79,505	(10,260)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	01/15/2020....	01/09/2023....	7,891	2,426,074	307.44.....		85,445		68,154		68,154	(17,291)						03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/15/2020....	01/13/2022....	506	158,346	312.69.....	.....	.....3,120	.....	.....	.....2,157	.....	.....2,157	(964)	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/09/2022....	3,970	1,174,698	295.91.....	.....	.....65,652	.....	.....	.....59,011	.....	.....59,011	(6,642)	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/15/2020....	11/30/2021....	4,824	1,443,470	299.21.....	.....	.....57,010	.....	.....	.....50,589	.....	.....50,589	(6,421)	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/10/2021....	3,807	1,121,682	294.66.....	.....	.....55,517	.....	.....	.....52,000	.....	.....52,000	(3,516)	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/15/2020....	01/03/2022....	3,466	1,057,549	305.15.....	.....	.....31,540	.....	.....	.....25,244	.....	.....25,244	(6,296)	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/17/2021....	4,334	1,310,023	302.24.....	.....	.....44,895	.....	.....	.....38,082	.....	.....38,082	(6,813)	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/15/2020....	01/12/2022....	5,469	1,663,390	304.13.....	.....	.....52,777	.....	.....	.....43,373	.....	.....43,373	(9,405)	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/16/2021....	4,266	1,267,100	297.....	.....	.....56,367	.....	.....	.....51,415	.....	.....51,415	(4,952)	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/23/2021....	4,656	1,420,625	305.14.....	.....	.....41,972	.....	.....	.....33,878	.....	.....33,878	(8,094)	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/15/2020....	12/13/2022....	6,112	1,847,210	302.25.....	.....	.....80,040	.....	.....	.....67,731	.....	.....67,731	(12,310)	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	01/16/2020....	01/15/2021....	76,810,684	...76,810,684	3,289.29.....	.....	.....3,102,384	.....	.....	.....3,762,453	.....	.....3,762,453	660,069	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	E58DKGMJYYYJLN8C3868....	01/16/2020....	01/15/2021....	52,500,808	...52,500,808	3,289.29.....	.....	.....2,299,010	.....	.....	.....2,918,129	.....	.....2,918,129	619,118	.....	.....	.....	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	.....	.....	.....362	.....	.....362	(7,484)	.....	.....	.....	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....	11,563	3,365,373	291.05.....	.....	.....63,480	.....	.....	.....2,369	.....	.....2,369	(61,111)	.....	.....	.....	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	.....	.....	.....4,836	.....	.....4,836	(98,232)	.....	.....	.....	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	.....	.....	.....1,572	.....	.....1,572	(30,313)	.....	.....	.....	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	.....	.....	.....1,000	.....	.....1,000	(21,932)	.....	.....	.....	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	.....	.....	.....110,573	.....	.....110,573	(763,632)	.....	.....	.....	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	.....	.....	.....52,315	.....	.....52,315	(363,648)	.....	.....	.....	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	.....	.....	.....63,853	.....	.....63,853	(428,596)	.....	.....	.....	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	.....	.....	.....63,533	.....	.....63,533	(450,339)	.....	.....	.....	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			647		647	(5,993)				03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....57,491	.....	.....57,491	(282,576)	.....	.....	.....	.....	.....	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	.....	.....44,102	.....	.....44,102	(213,768)	.....	.....	.....	.....	.....	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	.....	.....10,154	.....	.....10,154	(42,241)	.....	.....	.....	.....	.....	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	.....	.....837	.....	.....837	(5,137)	.....	.....	.....	.....	.....	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	.....	.....102,567	.....	.....102,567	(492,147)	.....	.....	.....	.....	.....	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	.....	.....2,567	.....	.....2,567	(28,481)	.....	.....	.....	.....	.....	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	.....	.....2,999	.....	.....2,999	(36,989)	.....	.....	.....	.....	.....	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	.....	.....6,188	.....	.....6,188	(60,755)	.....	.....	.....	.....	.....	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	.....	.....2,115	.....	.....2,115	(22,047)	.....	.....	.....	.....	.....	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	.....	.....7,840	.....	.....7,840	(77,895)	.....	.....	.....	.....	.....	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	.....	.....2,829	.....	.....2,829	(30,995)	.....	.....	.....	.....	.....	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	.....	.....3,270	.....	.....3,270	(12,920)	.....	.....	.....	.....	.....	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	.....	.....90,111	.....	.....90,111	(404,944)	.....	.....	.....	.....	.....	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....	8,187	2,300,564	281.01.....	.....	.....48,138	.....	.....50	.....	.....50	(48,088)	.....	.....	.....	.....	.....	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	.....	.....76	.....	.....76	(56,855)	.....	.....	.....	.....	.....	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	.....	.....51	.....	.....51	(41,026)	.....	.....	.....	.....	.....	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	.....	.....77	.....	.....77	(55,945)	.....	.....	.....	.....	.....	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		65		65	(59,103)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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		23		23	(16,768)						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		1,920		1,920	(313,188)						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		417		417	(73,921)						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		317		317	(49,917)						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		54		54	(8,175)						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		1,426		1,426	(173,635)						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.....
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		2,647		2,647	(282,989)						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		813		813	(122,589)						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		351		351	(50,499)						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		124		124	(16,149)						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		706		706	(100,103)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....928	.....	.....928	(133,667)	.....	.....	.....	.....	.....	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	.....	.....1,361	.....	.....1,361	(193,096)	.....	.....	.....	.....	.....	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	.....	.....54	.....	.....54	(7,186)	.....	.....	.....	.....	.....	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	.....	.....17	.....	.....17	(2,045)	.....	.....	.....	.....	.....	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	.....	.....1,300	.....	.....1,300	(205,712)	.....	.....	.....	.....	.....	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	.....	.....2,386	.....	.....2,386	(29,454)	.....	.....	.....	.....	.....	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	.....	.....57,351	.....	.....57,351	(256,290)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/30/2020....	01/27/2023....	26,631	7,500,035	281.63.....	255,656	.....	.....51,868	.....	.....51,868	(203,788)	.....	.....	.....	.....	.....	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	.....	.....2,525	.....	.....2,525	(32,563)	.....	.....	.....	.....	.....	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	.....	.....2,691	.....	.....2,691	(31,154)	.....	.....	.....	.....	.....	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	.....	.....707	.....	.....707	(5,098)	.....	.....	.....	.....	.....	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	.....	.....5,784	.....	.....5,784	(54,481)	.....	.....	.....	.....	.....	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	.....	.....7,873	.....	.....7,873	(80,025)	.....	.....	.....	.....	.....	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	.....	.....156,081	.....	.....156,081	(733,884)	.....	.....	.....	.....	.....	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	.....	.....49,554	.....	.....49,554	(231,321)	.....	.....	.....	.....	.....	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		33,430		33,430	(156,987)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....987	.....	.....987	(6,593)	.....	.....	.....	.....	.....	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	.....	.....8,467	.....	.....8,467	(42,944)	.....	.....	.....	.....	.....	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	.....	.....3,077	.....	.....3,077	(11,336)	.....	.....	.....	.....	.....	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....	01/20/2023....	935	365,978	391.5.....	.....	.....12,396	.....	.....3,327	.....	.....3,327	(9,069)	.....	.....	.....	.....	.....	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	.....	.....27,776	.....	.....27,776	(97,778)	.....	.....	.....	.....	.....	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	.....	.....69,773	.....	.....69,773	(228,275)	.....	.....	.....	.....	.....	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	.....	.....57,688	.....	.....57,688	(177,205)	.....	.....	.....	.....	.....	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	.....	.....9,207	.....	.....9,207	(33,652)	.....	.....	.....	.....	.....	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	.....	.....14,393	.....	.....14,393	(47,996)	.....	.....	.....	.....	.....	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	.....	.....283,190	.....	.....283,190	(793,679)	.....	.....	.....	.....	.....	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	.....	.....575	.....	.....575	(4,292)	.....	.....	.....	.....	.....	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	.....	.....8,523	.....	.....8,523	(61,129)	.....	.....	.....	.....	.....	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	.....	.....3,384	.....	.....3,384	(23,038)	.....	.....	.....	.....	.....	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....	01/24/2022....	2,246	887,687	395.26.....	.....	.....18,506	.....	.....2,732	.....	.....2,732	(15,774)	.....	.....	.....	.....	.....	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	.....	.....8,713	.....	.....8,713	(51,867)	.....	.....	.....	.....	.....	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	.....	.....5,691	.....	.....5,691	(35,707)	.....	.....	.....	.....	.....	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	.....	.....4,856	.....	.....4,856	(27,756)	.....	.....	.....	.....	.....	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	.....	.....2,404	.....	.....2,404	(14,313)	.....	.....	.....	.....	.....	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	.....	.....2,996	.....	.....2,996	(17,695)	.....	.....	.....	.....	.....	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	.....	.....2,495	.....	.....2,495	(15,803)	.....	.....	.....	.....	.....	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.....

NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....3,504	.....	.....3,504	(16,661)	.....	.....	.....	.....	.....	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	.....	.....24,981	.....	.....24,981	(516,402)	.....	.....	.....	.....	.....	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	.....	.....5,155	.....	.....5,155	(105,105)	.....	.....	.....	.....	.....	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	.....	.....2,741	.....	.....2,741	(54,678)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/05/2020....	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	.....	.....15,790	.....	.....15,790	(298,999)	.....	.....	.....	.....	.....	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	.....	.....11,461	.....	.....11,461	(295,698)	.....	.....	.....	.....	.....	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	.....	.....1,084	.....	.....1,084	(70,392)	.....	.....	.....	.....	.....	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....	.....	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	.....	.....994	.....	.....994	(63,031)	.....	.....	.....	.....	.....	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	.....	.....6,709	.....	.....6,709	(211,771)	.....	.....	.....	.....	.....	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	.....	.....7,831	.....	.....7,831	(278,518)	.....	.....	.....	.....	.....	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	.....	.....8,369	.....	.....8,369	(280,569)	.....	.....	.....	.....	.....	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.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....9,796	.....	.....9,796	(284,614)	.....	.....	.....	.....	.....	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	.....	.....42	.....	.....42	(4,387)	.....	.....	.....	.....	.....	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	.....	.....2,248	.....	.....2,248	(170,044)	.....	.....	.....	.....	.....	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	.....	.....2,654	.....	.....2,654	(178,560)	.....	.....	.....	.....	.....	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	.....	.....389	.....	.....389	(7,119)	.....	.....	.....	.....	.....	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	.....	.....3,627	.....	.....3,627	(26,875)	.....	.....	.....	.....	.....	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	.....	.....4,618	.....	.....4,618	(38,794)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/04/2022....	5,263	1,493,258	283.74.....	.....	.....34,787	.....	.....3,353	.....	.....3,353	(31,434)	.....	.....	.....	.....	.....	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	.....	.....6,310	.....	.....6,310	(63,677)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/10/2020....	02/09/2022....	4,164	1,187,594	285.21.....	.....	.....25,358	.....	.....2,233	.....	.....2,233	(23,125)	.....	.....	.....	.....	.....	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	.....	.....119,151	.....	.....119,151	(463,923)	.....	.....	.....	.....	.....	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	.....	.....50,365	.....	.....50,365	(198,128)	.....	.....	.....	.....	.....	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	.....	.....49,525	.....	.....49,525	(185,458)	.....	.....	.....	.....	.....	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	.....	.....81,223	.....	.....81,223	(306,808)	.....	.....	.....	.....	.....	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	.....	.....64,055	.....	.....64,055	(236,369)	.....	.....	.....	.....	.....	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	.....	.....344	.....	.....344	(4,884)	.....	.....	.....	.....	.....	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	.....	.....106,459	.....	.....106,459	(454,723)	.....	.....	.....	.....	.....	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		36,518		36,518	(151,954)						03.....

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SCHEDULE DB - PART A - SECTION 1

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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		50,944		50,944	(207,791)						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	.....	.....54,655	.....	.....54,655	(236,235)	.....	.....	.....	.....	.....	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	.....	.....267	.....	.....267	(5,085)	.....	.....	.....	.....	.....	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	.....	.....457	.....	.....457	(8,597)	.....	.....	.....	.....	.....	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	.....	.....235	.....	.....235	(3,271)	.....	.....	.....	.....	.....	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	.....	.....309	.....	.....309	(3,756)	.....	.....	.....	.....	.....	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	.....	.....637	.....	.....637	(5,988)	.....	.....	.....	.....	.....	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	.....	.....9,089	.....	.....9,089	(72,397)	.....	.....	.....	.....	.....	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	.....	.....3,288	.....	.....3,288	(29,462)	.....	.....	.....	.....	.....	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	.....	.....270	.....	.....270	(3,157)	.....	.....	.....	.....	.....	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	.....	.....13,928	.....	.....13,928	(91,069)	.....	.....	.....	.....	.....	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	.....	.....7,531	.....	.....7,531	(52,200)	.....	.....	.....	.....	.....	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	.....	.....4,144	.....	.....4,144	(30,092)	.....	.....	.....	.....	.....	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....	02/08/2022....	9,381	3,718,062	396.34.....	.....	.....89,401	.....	.....10,941	.....	.....10,941	(78,460)	.....	.....	.....	.....	.....	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	.....	.....5,211	.....	.....5,211	(35,094)	.....	.....	.....	.....	.....	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	.....	.....2,123	.....	.....2,123	(6,837)	.....	.....	.....	.....	.....	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	.....	.....8,050	.....	.....8,050	(27,187)	.....	.....	.....	.....	.....	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	.....	.....131,448	.....	.....131,448	(418,428)	.....	.....	.....	.....	.....	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	.....	.....144,611	.....	.....144,611	(439,609)	.....	.....	.....	.....	.....	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	.....	.....29,508	.....	.....29,508	(80,751)	.....	.....	.....	.....	.....	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	.....	.....326	.....	.....326	(3,558)	.....	.....	.....	.....	.....	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		38,194		38,194	(101,420)						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.	02/10/2020....	02/03/2023....	59,861	...23,301,403	389.26.....		969,744		246,422		246,422	(723,322)						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	.....	.....122,062	.....	.....122,062	(436,629)	.....	.....	.....	.....	.....	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	.....	.....118,134	.....	.....118,134	(439,409)	.....	.....	.....	.....	.....	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	.....	.....84,785	.....	.....84,785	(302,024)	.....	.....	.....	.....	.....	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	.....	.....48,858	.....	.....48,858	(173,229)	.....	.....	.....	.....	.....	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	.....	.....62,556	.....	.....62,556	(199,141)	.....	.....	.....	.....	.....	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	.....	.....925	.....	.....925	(4,939)	.....	.....	.....	.....	.....	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	.....	.....7,742	.....	.....7,742	(44,064)	.....	.....	.....	.....	.....	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	.....	.....9,854	.....	.....9,854	(50,272)	.....	.....	.....	.....	.....	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	.....	.....11,453	.....	.....11,453	(54,720)	.....	.....	.....	.....	.....	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	.....	.....4,458	.....	.....4,458	(24,107)	.....	.....	.....	.....	.....	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	.....	.....13,524	.....	.....13,524	(79,764)	.....	.....	.....	.....	.....	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	.....	.....2,399	.....	.....2,399	(13,414)	.....	.....	.....	.....	.....	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....	35,036	...13,649,944	389.6.....	.....	.....298,855	.....	.....5,765	.....	.....5,765	(293,090)	.....	.....	.....	.....	.....	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	.....	.....5,860	.....	.....5,860	(296,661)	.....	.....	.....	.....	.....	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	.....	.....6,022	.....	.....6,022	(276,041)	.....	.....	.....	.....	.....	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	.....	.....3,367	.....	.....3,367	(150,548)	.....	.....	.....	.....	.....	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		2,001		2,001	(88,247)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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		4,711		4,711	(244,339)						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		3,918		3,918	(194,021)						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		193		193	(6,360)						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		173		173	(3,599)						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		7,305		7,305	(287,583)						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	77,722,400	3,380.16.....	3,204,495		1,850,327		1,850,327	...(1,354,167)						03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41....	02/19/2020....	02/12/2021....	55,609,466	55,609,466	3,380.16.....	2,436,807		1,491,338		1,491,338	(945,469)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/21/2020....	01/17/2023....	13,907	4,314,462	310.23.....	191,949		104,566		104,566	(87,382)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/21/2020....	02/07/2023....	12,609	3,984,810	316.03.....	140,871		69,208		69,208	(71,663)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/21/2020....	01/20/2023....	8,390	2,592,420	309.....	121,383		67,710		67,710	(53,673)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/21/2020....	01/27/2023....	8,175	2,555,631	312.63.....	103,595		106,248		106,248	2,654						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/21/2020....	02/03/2023....	10,459	3,284,530	314.05.....	125,986		64,368		64,368	(61,618)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/21/2020....	12/30/2022....	8,876	2,680,701	302.01.....	162,766		101,086		101,086	(61,679)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/21/2020....	01/13/2022....	6,627	2,012,438	303.69.....	96,462		54,234		54,234	(42,228)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/21/2020....	02/18/2022....	7,921	2,542,277	320.95.....	51,770		18,049		18,049	(33,721)						03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	02/21/2020....	02/01/2023....	10,360	3,220,791	310.88.....	140,674		75,816		75,816	(64,859)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	01/23/2023....	13,478	4,236,621	314.33.....	.....	.....159,534	.....	.....81,260	.....	.....81,260	(78,274)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	02/16/2023....	7,416	2,376,554	320.47.....	.....	.....69,597	.....	.....31,546	.....	.....31,546	(38,051)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	01/09/2023....	11,821	3,609,399	305.35.....	.....	.....193,957	.....	.....114,106	.....	.....114,106	(79,852)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	02/07/2022....	5,641	1,773,320	314.36.....	.....	.....51,256	.....	.....21,680	.....	.....21,680	(29,576)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	02/13/2023....	12,477	3,968,021	318.02.....	.....	.....129,215	.....	.....61,534	.....	.....61,534	(67,680)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	02/17/2023....	13,764	4,411,282	320.49.....	.....	.....129,163	.....	.....58,537	.....	.....58,537	(70,626)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	01/21/2022....	6,704	2,099,825	313.23.....	.....	.....63,398	.....	.....27,486	.....	.....27,486	(35,912)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	01/13/2023....	11,629	3,525,396	303.16.....	.....	.....206,212	.....	.....125,777	.....	.....125,777	(80,434)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	02/10/2023....	8,219	2,618,539	318.59.....	.....	.....82,996	.....	.....39,043	.....	.....39,043	(43,953)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	01/04/2023....	8,203	2,481,408	302.51.....	.....	.....148,179	.....	.....91,246	.....	.....91,246	(56,933)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	01/30/2023....	6,880	2,152,552	312.89.....	.....	.....86,467	.....	.....45,046	.....	.....45,046	(41,420)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	01/27/2022....	6,262	1,975,886	315.55.....	.....	.....53,022	.....	.....21,647	.....	.....21,647	(31,375)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	12/28/2022....	7,255	2,198,332	303.....	.....	.....128,527	.....	.....78,478	.....	.....78,478	(50,049)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	02/14/2022....	5,990	1,907,606	318.48.....	.....	.....44,438	.....	.....16,564	.....	.....16,564	(27,874)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	02/01/2022....	6,807	2,114,595	310.65.....	.....	.....73,584	.....	.....34,583	.....	.....34,583	(39,001)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/21/2020....	01/27/2023....	13,839	4,289,333	309.95.....	.....	.....194,016	.....	.....54,172	.....	.....54,172	(139,844)	.....	.....	.....	.....	.....	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	.....	.....435	.....	.....435	(3,680)	.....	.....	.....	.....	.....	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	.....	.....11,124	.....	.....11,124	(92,621)	.....	.....	.....	.....	.....	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	.....	.....1,493	.....	.....1,493	(5,383)	.....	.....	.....	.....	.....	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	.....	.....186,593	.....	.....186,593	(760,053)	.....	.....	.....	.....	.....	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	.....	.....58,374	.....	.....58,374	(262,712)	.....	.....	.....	.....	.....	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		157,158		157,158	(639,876)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....105,251	.....	.....105,251	(446,541)	.....	.....	.....	.....	.....	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	.....	.....32,065	.....	.....32,065	(118,675)	.....	.....	.....	.....	.....	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	.....	.....53,128	.....	.....53,128	(205,367)	.....	.....	.....	.....	.....	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	.....	.....51,143	.....	.....51,143	(196,982)	.....	.....	.....	.....	.....	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	.....	.....96,270	.....	.....96,270	(400,809)	.....	.....	.....	.....	.....	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	.....	.....3,281	.....	.....3,281	(24,932)	.....	.....	.....	.....	.....	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	.....	.....39,366	.....	.....39,366	(181,273)	.....	.....	.....	.....	.....	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	.....	.....3,641	.....	.....3,641	(30,300)	.....	.....	.....	.....	.....	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	.....	.....20,746	.....	.....20,746	(157,365)	.....	.....	.....	.....	.....	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	.....	.....3,852	.....	.....3,852	(29,121)	.....	.....	.....	.....	.....	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	.....	.....6,915	.....	.....6,915	(53,437)	.....	.....	.....	.....	.....	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	.....	.....12,008	.....	.....12,008	(78,548)	.....	.....	.....	.....	.....	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	.....	.....1,207	.....	.....1,207	(10,463)	.....	.....	.....	.....	.....	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....	2,628	1,052,713	400.6.....	.....	.....22,836	.....	.....2,166	.....	.....2,166	(20,670)	.....	.....	.....	.....	.....	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	.....	.....126	.....	.....126	(25,307)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....383	.....	.....383	(27,282)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....474	.....	.....474	(31,313)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....1,396	.....	.....1,396	(50,350)	.....	.....	.....	.....	.....	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....			300.33.....		(0)					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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....242	....	.....242	(38,877)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....1,283	....	.....1,283	(78,410)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....1,212	....	.....1,212	(52,524)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....1,122	....	.....1,122	(39,783)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....428	....	.....428	(29,738)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....628	....	.....628	(36,861)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....633	....	.....633	(48,288)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....850	....	.....850	(58,132)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....7,449	....	.....7,449	(174,052)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....1,320	....	.....1,320	(48,988)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....161	....	.....161	(5,797)	.....	.....	.....	.....	.....	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....			421.63.....	(0)					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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....4,377	.....	.....4,377	(146,978)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....13,042	.....	.....13,042	(533,627)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....2,444	.....	.....2,444	(95,179)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....1,357	.....	.....1,357	(51,748)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....550	.....	.....550	(12,381)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....9,778	.....	.....9,778	(365,939)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....1,989	.....	.....1,989	(78,745)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....2,496	.....	.....2,496	(12,287)	.....	.....	.....	.....	.....	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	.....	.....1,209	.....	.....1,209	(6,355)	.....	.....	.....	.....	.....	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	.....	.....4,879	.....	.....4,879	(18,981)	.....	.....	.....	.....	.....	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	.....	.....6,532	.....	.....6,532	(23,289)	.....	.....	.....	.....	.....	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	.....	.....51,029	.....	.....51,029	(116,060)	.....	.....	.....	.....	.....	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	.....	.....41,090	.....	.....41,090	(108,490)	.....	.....	.....	.....	.....	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	.....	.....25,469	.....	.....25,469	(74,785)	.....	.....	.....	.....	.....	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	.....	.....15,152	.....	.....15,152	(39,839)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....40,871	.....	.....40,871	(116,573)	.....	.....	.....	.....	.....	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	.....	.....30,660	.....	.....30,660	(77,254)	.....	.....	.....	.....	.....	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	.....	.....1,493	.....	.....1,493	(4,907)	.....	.....	.....	.....	.....	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	.....	.....5,943	.....	.....5,943	(26,667)	.....	.....	.....	.....	.....	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	.....	.....44,923	.....	.....44,923	(127,191)	.....	.....	.....	.....	.....	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	.....	.....11,868	.....	.....11,868	(31,820)	.....	.....	.....	.....	.....	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	.....	.....12,328	.....	.....12,328	(36,056)	.....	.....	.....	.....	.....	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	.....	.....16,164	.....	.....16,164	(38,363)	.....	.....	.....	.....	.....	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	.....	.....3,194	.....	.....3,194	(16,242)	.....	.....	.....	.....	.....	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	.....	.....6,330	.....	.....6,330	(34,945)	.....	.....	.....	.....	.....	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	.....	.....6,449	.....	.....6,449	(31,297)	.....	.....	.....	.....	.....	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	.....	.....1,754	.....	.....1,754	(8,755)	.....	.....	.....	.....	.....	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	.....	.....1,520	.....	.....1,520	(10,967)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	02/27/2020....	02/22/2022....	6,175	1,765,171	285.84.....	.....	.....21,305	.....	.....3,219	.....	.....3,219	(18,086)	.....	.....	.....	.....	.....	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	.....	.....1,019	.....	.....1,019	(6,782)	.....	.....	.....	.....	.....	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	.....	.....828	.....	.....828	(3,565)	.....	.....	.....	.....	.....	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	.....	.....1,953	.....	.....1,953	(4,015)	.....	.....	.....	.....	.....	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	.....	.....85,817	.....	.....85,817	(209,880)	.....	.....	.....	.....	.....	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	.....	.....142,986	.....	.....142,986	(334,811)	.....	.....	.....	.....	.....	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	.....	.....40,666	.....	.....40,666	(94,976)	.....	.....	.....	.....	.....	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	.....	.....30,215	.....	.....30,215	(69,308)	.....	.....	.....	.....	.....	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		217,120		217,120	(483,822)						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....90,864	.....	.....90,864	(165,825)	.....	.....	.....	.....	.....	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	.....	.....69,944	.....	.....69,944	(135,891)	.....	.....	.....	.....	.....	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	.....	.....3,565	.....	.....3,565	(13,781)	.....	.....	.....	.....	.....	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	.....	.....4,856	.....	.....4,856	(20,072)	.....	.....	.....	.....	.....	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	.....	.....7,194	.....	.....7,194	(29,209)	.....	.....	.....	.....	.....	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	.....	.....5,828	.....	.....5,828	(25,919)	.....	.....	.....	.....	.....	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	.....	.....3,470	.....	.....3,470	(14,731)	.....	.....	.....	.....	.....	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	.....	.....10,195	.....	.....10,195	(34,900)	.....	.....	.....	.....	.....	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	.....	.....25,077	.....	.....25,077	(63,636)	.....	.....	.....	.....	.....	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	.....	.....3,377	.....	.....3,377	(8,691)	.....	.....	.....	.....	.....	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	.....	.....15,170	.....	.....15,170	(23,835)	.....	.....	.....	.....	.....	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	.....	.....102,690	.....	.....102,690	(106,964)	.....	.....	.....	.....	.....	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	.....	.....409,996	.....	.....409,996	(535,396)	.....	.....	.....	.....	.....	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....	03/03/2023....	47,392	18,190,028	383.82.....	.....	.....630,315	.....	.....269,306	.....	.....269,306	(361,009)	.....	.....	.....	.....	.....	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	.....	.....64,622	.....	.....64,622	(95,165)	.....	.....	.....	.....	.....	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	.....	.....30,109	.....	.....30,109	(49,985)	.....	.....	.....	.....	.....	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	.....	.....31,485	.....	.....31,485	(48,078)	.....	.....	.....	.....	.....	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	.....	.....17,545	.....	.....17,545	(35,548)	.....	.....	.....	.....	.....	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	.....	.....10,123	.....	.....10,123	(22,917)	.....	.....	.....	.....	.....	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	.....	.....12,200	.....	.....12,200	(18,907)	.....	.....	.....	.....	.....	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	.....	.....2,586	.....	.....2,586	(6,277)	.....	.....	.....	.....	.....	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		435,051		435,051	(530,691)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....251,693	.....	.....251,693	(301,106)	.....	.....	.....	.....	.....	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	.....	.....38,836	.....	.....38,836	(142,506)	.....	.....	.....	.....	.....	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	.....	.....26,329	.....	.....26,329	(182,720)	.....	.....	.....	.....	.....	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	.....	.....98,374	.....	.....98,374	(326,581)	.....	.....	.....	.....	.....	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	.....	.....98,389	.....	.....98,389	(264,147)	.....	.....	.....	.....	.....	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	.....	.....34,470	.....	.....34,470	(96,117)	.....	.....	.....	.....	.....	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	.....	.....59,121	.....	.....59,121	(216,441)	.....	.....	.....	.....	.....	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.....
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	.....	.....30,278	.....	.....30,278	(110,965)	.....	.....	.....	.....	.....	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	.....	.....254	.....	.....254	(5,354)	.....	.....	.....	.....	.....	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	.....	.....76	.....	.....76	(1,747)	.....	.....	.....	.....	.....	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	.....	.....16,388	.....	.....16,388	(133,237)	.....	.....	.....	.....	.....	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		527		527	(542)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....40,898	.....	.....40,898	(3,612)	.....	.....	.....	.....	.....	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	.....	.....33,609	.....	.....33,609	(3,408)	.....	.....	.....	.....	.....	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	.....	.....22,421	.....	.....22,421	(1,719)	.....	.....	.....	.....	.....	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	.....	.....2,235	.....	.....2,235	(1,126)	.....	.....	.....	.....	.....	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	.....	.....4,276	.....	.....4,276	(978)	.....	.....	.....	.....	.....	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	.....	.....10,435	.....	.....10,435	(5,061)	.....	.....	.....	.....	.....	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	.....	.....128,224	.....	.....128,224	(43,322)	.....	.....	.....	.....	.....	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	.....	.....378,089	.....	.....378,089	(125,419)	.....	.....	.....	.....	.....	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	.....	.....181,079	.....	.....181,079	(57,419)	.....	.....	.....	.....	.....	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	.....	.....49,286	.....	.....49,286	(16,519)	.....	.....	.....	.....	.....	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	.....	.....386,365	.....	.....386,365	(139,694)	.....	.....	.....	.....	.....	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	.....	.....462,345	.....	.....462,345	(141,359)	.....	.....	.....	.....	.....	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	.....	.....165,092	.....	.....165,092	(31,685)	.....	.....	.....	.....	.....	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....	03/13/2023....	99,807	36,904,551	369.76.....	.....	.....1,264,552	.....	.....1,104,509	.....	.....1,104,509	(160,043)	.....	.....	.....	.....	.....	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	.....	.....246,094	.....	.....246,094	(36,630)	.....	.....	.....	.....	.....	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	.....	.....24,597	.....	.....24,597	(10,120)	.....	.....	.....	.....	.....	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	.....	.....13,831	.....	.....13,831	(4,822)	.....	.....	.....	.....	.....	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	.....	.....7,463	.....	.....7,463	(2,171)	.....	.....	.....	.....	.....	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	.....	.....37,122	.....	.....37,122	(12,921)	.....	.....	.....	.....	.....	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	.....	.....8,138	.....	.....8,138	(2,707)	.....	.....	.....	.....	.....	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	.....	.....1,894	.....	.....1,894	(576)	.....	.....	.....	.....	.....	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		164,980		164,980	(18,837)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....322,969	.....	.....322,969	(4,248)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....72,056	.....	.....72,056	(3,067)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....82,441	.....	.....82,441	(3,168)	.....	.....	.....	.....	.....	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....	03/15/2021....	.....	.....	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	.....	.....27,613	.....	.....27,613	(22,641)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....25,178	.....	.....25,178	(20,242)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....52,697	.....	.....52,697	(40,080)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....36,069	.....	.....36,069	(20,599)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....100,588	.....	.....100,588	(42,066)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....245,629	.....	.....245,629	(22,868)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....19,202	.....	.....19,202	(9,873)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....46,751	.....	.....46,751	(38,283)	.....	.....	.....	.....	.....	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....			409.11.....		(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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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		49,792		49,792	(39,181)						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....	.....	.....	404.92.....	.....	.....(0)	.....	.....	....	.....	.....0	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/25/2020....	03/03/2023....	6,188	1,929,943	311.91.....	.....	.....41,528	.....	.....43,798	....	.....43,798	2,270	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/25/2020....	03/23/2023....	12,727	3,843,536	302.01.....	.....	.....135,163	.....	.....149,933	....	.....149,933	14,770	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/25/2020....	03/17/2023....	10,150	3,102,900	305.69.....	.....	.....91,658	.....	.....99,772	....	.....99,772	8,115	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/25/2020....	02/27/2023....	13,917	4,269,099	306.76.....	.....	.....118,167	.....	.....128,747	....	.....128,747	10,579	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/25/2020....	03/06/2023....	7,413	2,276,462	307.1.....	.....	.....62,323	.....	.....67,708	....	.....67,708	5,385	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/25/2020....	03/09/2023....	13,860	4,227,967	305.04.....	.....	.....127,992	.....	.....140,220	....	.....140,220	12,228	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/25/2020....	02/25/2022....	6,772	2,083,483	307.65.....	.....	.....37,387	.....	.....44,266	....	.....44,266	6,878	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/25/2020....	03/14/2023....	7,474	2,266,388	303.24.....	.....	.....74,883	.....	.....82,471	....	.....82,471	7,589	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/25/2020....	03/02/2022....	7,149	2,179,510	304.85.....	.....	.....46,772	.....	.....56,302	....	.....56,302	9,529	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/25/2020....	03/10/2023....	11,518	3,534,865	306.9.....	.....	.....98,030	.....	.....106,394	....	.....106,394	8,364	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/25/2020....	02/16/2023....	13,053	4,119,515	315.61.....	.....	.....72,035	.....	.....74,341	....	.....74,341	2,306	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/25/2020....	03/07/2022....	7,445	2,301,008	309.07.....	.....	.....38,281	.....	.....44,511	....	.....44,511	6,230	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/25/2020....	03/10/2023....	7,463	2,291,675	307.06.....	.....	.....63,066	.....	.....68,388	....	.....68,388	5,322	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/25/2020....	02/24/2023....	13,851	4,369,040	315.44.....	.....	.....77,760	.....	.....79,681	....	.....79,681	1,921	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/25/2020....	03/17/2023....	6,448	1,919,169	297.63.....	.....	.....81,584	.....	.....91,908	....	.....91,908	10,324	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/25/2020....	02/24/2022....	8,667	2,749,201	317.2.....	.....	.....25,951	.....	.....27,634	....	.....27,634	1,683	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/25/2020....	02/21/2023....	7,617	2,411,587	316.61.....	.....	.....40,198	.....	.....40,845	....	.....40,845	648	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/25/2020....	03/18/2022....	7,042	2,126,827	302.04.....	.....	.....54,801	.....	.....66,605	....	.....66,605	11,804	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/25/2020....	03/03/2023....	9,802	3,006,454	306.73.....	.....	.....83,585	.....	.....90,961	....	.....90,961	7,376	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50...	03/25/2020....	02/17/2023....	11,001	3,506,843	318.77.....		51,754		52,065		52,065	311						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/25/2020....	03/03/2023....	16,690	5,141,185	308.04.....	.....	.....134,143	144,944	.....	.....144,944	10,802	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/25/2020....	03/20/2023....	13,280	4,044,036	304.51.....	.....	.....126,538	138,076	.....	.....138,076	11,538	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/25/2020....	02/10/2023....	7,971	2,497,627	313.34.....	.....	.....48,915	51,414	.....	.....51,414	2,499	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/25/2020....	02/17/2022....	9,581	3,036,203	316.9.....	.....	.....28,876	30,795	.....	.....30,795	1,919	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/25/2020....	03/16/2023....	9,392	2,844,919	302.92.....	.....	.....95,524	105,753	.....	.....105,753	10,229	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/25/2020....	03/24/2022....	5,912	1,791,883	303.09.....	.....	.....43,752	52,773	.....	.....52,773	9,021	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/25/2020....	03/02/2023....	9,707	2,964,881	305.45.....	.....	.....87,560	95,837	.....	.....95,837	8,277	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/25/2020....	02/06/2023....	15,186	4,708,416	310.04.....	.....	.....108,830	116,562	.....	.....116,562	7,733	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	03/25/2020....	03/24/2023....	9,164	2,787,044	304.13.....	.....	.....89,018	97,456	.....	.....97,456	8,437	.....	.....	.....	.....	.....	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	45,917	.....	.....45,917	7,825	.....	.....	.....	.....	.....	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	73,447	.....	.....73,447	11,281	.....	.....	.....	.....	.....	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	17,696	.....	.....17,696	2,879	.....	.....	.....	.....	.....	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	4,482	.....	.....4,482	(327)	.....	.....	.....	.....	.....	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....	03/13/2023....	1,967	731,339	371.77.....	.....	.....19,987	19,960	.....	.....19,960	(27)	.....	.....	.....	.....	.....	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	804,556	.....	.....804,556	30,575	.....	.....	.....	.....	.....	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	919,677	.....	.....919,677	34,338	.....	.....	.....	.....	.....	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	678,710	.....	.....678,710	36,254	.....	.....	.....	.....	.....	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	1,202,608	.....	.....1,202,608	77,833	.....	.....	.....	.....	.....	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	301,456	.....	.....301,456	19,044	.....	.....	.....	.....	.....	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	4,365	.....	.....4,365	(416)	.....	.....	.....	.....	.....	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	535,220	.....	.....535,220	38,418	.....	.....	.....	.....	.....	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	1,084,201		1,084,201	58,079						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....594,425	.....	.....594,425	25,878	.....	.....	.....	.....	.....	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	.....	.....2,244	.....	.....2,244	(67)	.....	.....	.....	.....	.....	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	.....	.....850	.....	.....850	(146)	.....	.....	.....	.....	.....	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	.....	.....86,140	.....	.....86,140	9,862	.....	.....	.....	.....	.....	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	.....	.....22,288	.....	.....22,288	2,662	.....	.....	.....	.....	.....	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	.....	.....29,034	.....	.....29,034	4,177	.....	.....	.....	.....	.....	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	.....	.....151,124	.....	.....151,124	23,939	.....	.....	.....	.....	.....	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	.....	.....38,037	.....	.....38,037	6,019	.....	.....	.....	.....	.....	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	.....	.....207,617	.....	.....207,617	29,348	.....	.....	.....	.....	.....	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	.....	.....193,368	.....	.....193,368	26,918	.....	.....	.....	.....	.....	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	.....	.....291,712	.....	.....291,712	45,792	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....85,281	.....	.....85,281	12,734	.....	.....	.....	.....	.....	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	.....	.....138,932	.....	.....138,932	18,762	.....	.....	.....	.....	.....	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	.....	.....22,779	.....	.....22,779	1,213	.....	.....	.....	.....	.....	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	.....	.....365,960	.....	.....365,960	43,514	.....	.....	.....	.....	.....	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.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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JP Morgan Mozaic II USD Index Call 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		137,687		137,687	19,194						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	.....	.....306,167	.....	.....306,167	48,291	.....	.....	.....	.....	.....	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	.....	.....337,106	.....	.....337,106	51,550	.....	.....	.....	.....	.....	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	.....	.....276,367	.....	.....276,367	44,003	.....	.....	.....	.....	.....	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	.....	.....63	.....	.....63	(286)	.....	.....	.....	.....	.....	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	.....	.....3,022	.....	.....3,022	(1,973)	.....	.....	.....	.....	.....	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	.....	.....17,928	.....	.....17,928	(228)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....10,920	.....	.....10,920	(9,167)	.....	.....	.....	.....	.....	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	.....	.....20,681	.....	.....20,681	(5,956)	.....	.....	.....	.....	.....	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	.....	.....40,530	.....	.....40,530	(9,284)	.....	.....	.....	.....	.....	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	.....	.....60,268	.....	.....60,268	(12,918)	.....	.....	.....	.....	.....	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	.....	.....102,782	.....	.....102,782	(23,039)	.....	.....	.....	.....	.....	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	.....	.....41,643	.....	.....41,643	(9,943)	.....	.....	.....	.....	.....	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	.....	.....12,860	.....	.....12,860	(4,863)	.....	.....	.....	.....	.....	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		43,229		43,229	(17,194)						03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....19,951	.....	.....19,951	(7,589)	.....	.....	.....	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	.....	.....	.....59,672	.....	.....59,672	(32,884)	.....	.....	.....	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	.....	.....	.....36,074	.....	.....36,074	(20,668)	.....	.....	.....	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	.....	.....	.....9,917	.....	.....9,917	(8,438)	.....	.....	.....	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	.....	.....	.....32,926	.....	.....32,926	(17,407)	.....	.....	.....	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	.....	.....	.....31,218	.....	.....31,218	(17,349)	.....	.....	.....	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	.....	.....	.....39,707	.....	.....39,707	(20,114)	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/08/2023....	5,958	1,625,979	272.9.....	.....	.....38,073	.....	.....	.....24,172	.....	.....24,172	(13,901)	.....	.....	.....	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	.....	.....	.....26,705	.....	.....26,705	(13,068)	.....	.....	.....	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	.....	.....	.....78,447	.....	.....78,447	(18,335)	.....	.....	.....	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	.....	.....	.....101,409	.....	.....101,409	(22,645)	.....	.....	.....	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	.....	.....	.....116,800	.....	.....116,800	(25,657)	.....	.....	.....	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	.....	.....	.....89,985	.....	.....89,985	(18,635)	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/30/2020....	03/24/2023....	4,545	1,179,146	259.43.....	.....	.....54,269	.....	.....	.....43,929	.....	.....43,929	(10,340)	.....	.....	.....	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	.....	.....	.....8,015	.....	.....8,015	(5,437)	.....	.....	.....	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	.....	.....	.....64,482	.....	.....64,482	(22,234)	.....	.....	.....	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	.....	.....	.....18,570	.....	.....18,570	(5,847)	.....	.....	.....	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	.....	.....	.....10,218	.....	.....10,218	(8,031)	.....	.....	.....	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	.....	.....	.....11,180	.....	.....11,180	(8,299)	.....	.....	.....	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	.....	.....	.....8,844	.....	.....8,844	(5,981)	.....	.....	.....	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	.....	.....	.....12,925	.....	.....12,925	(8,205)	.....	.....	.....	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			18,088		18,088	(11,451)				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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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	.....	.....39,358	.....	.....39,358	(10,850)	.....	.....	.....	.....	.....	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	.....	.....5,719	.....	.....5,719	(161)	.....	.....	.....	.....	.....	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	.....	.....12,738	.....	.....12,738	(1,015)	.....	.....	.....	.....	.....	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	.....	.....206,311	.....	.....206,311	(35,237)	.....	.....	.....	.....	.....	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	.....	.....241,346	.....	.....241,346	(47,127)	.....	.....	.....	.....	.....	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	.....	.....1,240,701	.....	.....1,240,701	(202,465)	.....	.....	.....	.....	.....	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	.....	.....494,121	.....	.....494,121	(81,531)	.....	.....	.....	.....	.....	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	.....	.....349,837	.....	.....349,837	(58,521)	.....	.....	.....	.....	.....	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	.....	.....831,110	.....	.....831,110	(155,266)	.....	.....	.....	.....	.....	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	.....	.....16,578	.....	.....16,578	(1,575)	.....	.....	.....	.....	.....	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	.....	.....103,167	.....	.....103,167	(9,889)	.....	.....	.....	.....	.....	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	.....	.....18,841	.....	.....18,841	(2,338)	.....	.....	.....	.....	.....	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	.....	.....72,871	.....	.....72,871	(7,171)	.....	.....	.....	.....	.....	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....	03/30/2022....	3,107	1,164,685	374.85.....	.....	.....23,769	.....	.....19,824	.....	.....19,824	(3,945)	.....	.....	.....	.....	.....	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	.....	.....11,551	.....	.....11,551	(2,748)	.....	.....	.....	.....	.....	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	.....	.....10,114	.....	.....10,114	(2,408)	.....	.....	.....	.....	.....	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	.....	.....8,511	.....	.....8,511	(1,794)	.....	.....	.....	.....	.....	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	.....	.....5,541	.....	.....5,541	(4,971)	.....	.....	.....	.....	.....	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	.....	.....5,756	.....	.....5,756	(3,314)	.....	.....	.....	.....	.....	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	.....	.....45,927	.....	.....45,927	5,764	.....	.....	.....	.....	.....	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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....39,302	.....	.....39,302	4,945	.....	.....	.....	.....	.....	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	.....	.....37,638	.....	.....37,638	4,700	.....	.....	.....	.....	.....	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	.....	.....51,458	.....	.....51,458	8,217	.....	.....	.....	.....	.....	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	.....	.....47,959	.....	.....47,959	7,572	.....	.....	.....	.....	.....	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	.....	.....49,375	.....	.....49,375	7,805	.....	.....	.....	.....	.....	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	.....	.....52,616	.....	.....52,616	8,186	.....	.....	.....	.....	.....	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.....
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	.....	.....91,104	.....	.....91,104	14,142	.....	.....	.....	.....	.....	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	.....	.....41,995	.....	.....41,995	6,625	.....	.....	.....	.....	.....	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	.....	.....5,053	.....	.....5,053	(4,493)	.....	.....	.....	.....	.....	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	.....	.....68,205	.....	.....68,205	1,918	.....	.....	.....	.....	.....	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	.....	.....70,206	.....	.....70,206	(1,168)	.....	.....	.....	.....	.....	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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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		16,725		16,725	(299)						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		25,246		25,246	(456)						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		35,892		35,892	(670)						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		21,381		21,381	(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....		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		6,855		6,855	(5,899)						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		9,935		9,935	(6,114)						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.....
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		4,356		4,356	(2,692)						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		4,999		4,999	(3,021)						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		5,402		5,402	(3,241)						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		7,087		7,087	(4,122)						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		7,486		7,486	(4,375)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call 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	.....	.....76,630	.....	.....76,630	10,154	.....	.....	.....	.....	.....	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	.....	.....37,601	.....	.....37,601	5,868	.....	.....	.....	.....	.....	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	.....	.....172,650	.....	.....172,650	30,706	.....	.....	.....	.....	.....	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	.....	.....259,022	.....	.....259,022	42,125	.....	.....	.....	.....	.....	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	.....	.....599,561	.....	.....599,561	83,351	.....	.....	.....	.....	.....	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	.....	.....160,617	.....	.....160,617	21,160	.....	.....	.....	.....	.....	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.....
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	.....	.....148,722	.....	.....148,722	19,564	.....	.....	.....	.....	.....	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	.....	.....44,077	.....	.....44,077	(2,318)	.....	.....	.....	.....	.....	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	.....	.....674,551	.....	.....674,551	(56,568)	.....	.....	.....	.....	.....	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	.....	.....178,523	.....	.....178,523	(18,106)	.....	.....	.....	.....	.....	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	.....	.....253,125	.....	.....253,125	(25,138)	.....	.....	.....	.....	.....	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	.....	.....1,254,666	.....	.....1,254,666	(74,529)	.....	.....	.....	.....	.....	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	.....	.....336,505	.....	.....336,505	(21,727)	.....	.....	.....	.....	.....	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	.....	.....238,709	.....	.....238,709	(14,668)	.....	.....	.....	.....	.....	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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....716,879	.....	.....716,879	(65,288)	.....	.....	.....	.....	.....	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	.....	.....12,802	.....	.....12,802	(305)	.....	.....	.....	.....	.....	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	.....	.....91,464	.....	.....91,464	3,139	.....	.....	.....	.....	.....	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	.....	.....61,543	.....	.....61,543	(43)	.....	.....	.....	.....	.....	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	.....	.....50,583	.....	.....50,583	696	.....	.....	.....	.....	.....	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	.....	.....178,681	.....	.....178,681	3,805	.....	.....	.....	.....	.....	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	.....	.....89,874	.....	.....89,874	529	.....	.....	.....	.....	.....	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	.....	.....8,732	.....	.....8,732	(319)	.....	.....	.....	.....	.....	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	.....	.....3,043	.....	.....3,043	(850)	.....	.....	.....	.....	.....	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	.....	.....29,227	.....	.....29,227	(2,836)	.....	.....	.....	.....	.....	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	.....	.....156,972	.....	.....156,972	(25,304)	.....	.....	.....	.....	.....	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	.....	.....645,327	.....	.....645,327	(85,828)	.....	.....	.....	.....	.....	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	.....	.....132,231	.....	.....132,231	(21,099)	.....	.....	.....	.....	.....	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....	04/10/2023....	61,085	22,459,615	367.68.....	.....	.....847,245	.....	.....748,557	.....	.....748,557	(98,688)	.....	.....	.....	.....	.....	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	.....	.....212,836	.....	.....212,836	(27,273)	.....	.....	.....	.....	.....	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	.....	.....489,493	.....	.....489,493	(68,042)	.....	.....	.....	.....	.....	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	.....	.....735,698	.....	.....735,698	(101,733)	.....	.....	.....	.....	.....	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	.....	.....81,374	.....	.....81,374	(17,053)	.....	.....	.....	.....	.....	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	.....	.....29,622	.....	.....29,622	(2,789)	.....	.....	.....	.....	.....	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	.....	.....47,900	.....	.....47,900	(2,281)	.....	.....	.....	.....	.....	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	.....	.....65,055	.....	.....65,055	(2,818)	.....	.....	.....	.....	.....	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		38,388		38,388	(1,494)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....	.....59,899	.....	.....59,899	(2,150)	.....	.....	.....	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	.....	.....	.....75,123	.....	.....75,123	(5,999)	.....	.....	.....	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	.....	.....	.....7,512	.....	.....7,512	(736)	.....	.....	.....	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	.....	.....	.....7,125	.....	.....7,125	(880)	.....	.....	.....	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	...63,445,437	2,783.36.....	.....	.....3,575,150	.....	.....	.....6,556,077	.....	.....6,556,077	2,980,927	.....	.....	.....	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	...56,104,646	2,783.36.....	.....	.....3,154,764	.....	.....	.....6,278,978	.....	.....6,278,978	3,124,214	.....	.....	.....	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	...49,928,241	2,711.02.....	.....	.....3,525,433	.....	.....	.....5,365,001	.....	.....5,365,001	1,839,568	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSRPFMYMCUFXT09.	04/17/2020....	03/15/2021....	53,276,385	...53,276,385	2,711.02.....	.....	.....3,888,111	.....	.....	.....6,216,246	.....	.....6,216,246	2,328,135	.....	.....	.....	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	.....	.....	.....125,719	.....	.....125,719	2,777	.....	.....	.....	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	.....	.....	.....157,384	.....	.....157,384	7,235	.....	.....	.....	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	.....	.....	.....34,552	.....	.....34,552	1,438	.....	.....	.....	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....	.....	.....	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	.....	.....	.....85,722	.....	.....85,722	1,277	.....	.....	.....	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	.....	.....	.....201,276	.....	.....201,276	3,177	.....	.....	.....	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	.....	.....	.....164,691	.....	.....164,691	3,831	.....	.....	.....	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	.....	.....	.....159,222	.....	.....159,222	8,586	.....	.....	.....	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.....

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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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....240,947	.....	.....240,947	14,198	.....	.....	.....	.....	.....	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	.....	.....82,120	.....	.....82,120	6,059	.....	.....	.....	.....	.....	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	.....	.....99,227	.....	.....99,227	5,227	.....	.....	.....	.....	.....	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	.....	.....183,870	.....	.....183,870	6,123	.....	.....	.....	.....	.....	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	.....	.....270,257	.....	.....270,257	5,481	.....	.....	.....	.....	.....	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....	04/09/2021....	.....	.....	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	.....	.....4,562	.....	.....4,562	27	.....	.....	.....	.....	.....	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	.....	.....92,196	.....	.....92,196	931	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....38,018	.....	.....38,018	525	.....	.....	.....	.....	.....	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	.....	.....151,054	.....	.....151,054	10,579	.....	.....	.....	.....	.....	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	.....	.....181,606	.....	.....181,606	10,021	.....	.....	.....	.....	.....	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	.....	.....9,714	.....	.....9,714	(1,013)	.....	.....	.....	.....	.....	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		13,791		13,791	(1,228)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....1,906	.....	.....1,906	(729)	.....	.....	.....	.....	.....	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	.....	.....169,034	.....	.....169,034	(33,675)	.....	.....	.....	.....	.....	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	.....	.....1,464,535	.....	.....1,464,535	(206,827)	.....	.....	.....	.....	.....	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	.....	.....418,236	.....	.....418,236	(60,040)	.....	.....	.....	.....	.....	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	.....	.....403,260	.....	.....403,260	(54,203)	.....	.....	.....	.....	.....	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	.....	.....725,770	.....	.....725,770	(110,993)	.....	.....	.....	.....	.....	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	.....	.....545,249	.....	.....545,249	(76,827)	.....	.....	.....	.....	.....	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	.....	.....168,861	.....	.....168,861	(31,493)	.....	.....	.....	.....	.....	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	.....	.....53,678	.....	.....53,678	(3,370)	.....	.....	.....	.....	.....	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	.....	.....133,100	.....	.....133,100	(6,304)	.....	.....	.....	.....	.....	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	.....	.....53,867	.....	.....53,867	(3,674)	.....	.....	.....	.....	.....	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	.....	.....59,818	.....	.....59,818	(1,404)	.....	.....	.....	.....	.....	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	.....	.....61,126	.....	.....61,126	(4,889)	.....	.....	.....	.....	.....	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....	04/21/2022....	4,905	1,815,478	370.11.....	.....	.....45,619	.....	.....42,041	.....	.....42,041	(3,578)	.....	.....	.....	.....	.....	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	.....	.....6,743	.....	.....6,743	(587)	.....	.....	.....	.....	.....	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	.....	.....79,458	.....	.....79,458	(4,989)	.....	.....	.....	.....	.....	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	.....	.....92,551	.....	.....92,551	1,077	.....	.....	.....	.....	.....	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	.....	.....123,969	.....	.....123,969	2,732	.....	.....	.....	.....	.....	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	.....	.....200,442	.....	.....200,442	4,908	.....	.....	.....	.....	.....	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	.....	.....221,088	.....	.....221,088	(21,846)	.....	.....	.....	.....	.....	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	.....	.....150,537	.....	.....150,537	3,590	.....	.....	.....	.....	.....	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	.....	.....120,690	.....	.....120,690	15,979	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/04/2020....	03/30/2023....	24,748	7,501,873	303.13.....	.....	.....268,488	.....	.....261,122	.....	.....261,122	(7,366)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/04/2020....	04/13/2022....	10,362	3,154,223	304.41.....	.....	.....78,163	.....	.....86,892	.....	.....86,892	8,729	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/04/2020....	04/20/2022....	14,274	4,385,536	307.25.....	.....	.....92,723	.....	.....100,768	.....	.....100,768	8,045	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/04/2020....	03/24/2023....	18,465	5,606,668	303.63.....	.....	.....195,336	.....	.....169,700	.....	.....169,700	(25,636)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/04/2020....	04/29/2022....	9,562	2,914,858	304.83.....	.....	.....71,761	.....	.....79,236	.....	.....79,236	7,474	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/04/2020....	05/01/2023....	8,350	2,597,444	311.06.....	.....	.....65,682	.....	.....63,638	.....	.....63,638	(2,043)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/04/2020....	05/03/2023....	610	183,178	300.44.....	.....	.....7,547	.....	.....7,784	.....	.....7,784	237	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/04/2020....	03/15/2023....	13,915	4,195,590	301.52.....	.....	.....159,837	.....	.....166,964	.....	.....166,964	7,128	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/04/2020....	04/14/2023....	7,855	2,440,644	310.73.....	.....	.....61,802	.....	.....60,573	.....	.....60,573	(1,230)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/04/2020....	04/28/2023....	8,694	2,698,186	310.34.....	.....	.....70,467	.....	.....69,279	.....	.....69,279	(1,188)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/04/2020....	03/27/2023....	30,671	9,311,275	303.59.....	.....	.....325,679	.....	.....318,275	.....	.....318,275	(7,404)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/04/2020....	04/06/2023....	11,584	3,504,604	302.53.....	.....	.....129,473	.....	.....133,599	.....	.....133,599	4,126	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/04/2020....	04/04/2022....	9,553	2,906,822	304.29.....	.....	.....71,812	.....	.....80,063	.....	.....80,063	8,251	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/04/2020....	04/03/2023....	16,362	4,965,779	303.49.....	.....	.....175,327	.....	.....180,185	.....	.....180,185	4,858	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/04/2020....	04/11/2023....	12,529	3,799,358	303.24.....	.....	.....136,413	.....	.....139,965	.....	.....139,965	3,552	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/04/2020....	04/06/2023....	26,567	8,087,382	304.41.....	.....	.....274,394	.....	.....262,908	.....	.....262,908	(11,486)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/04/2020....	04/13/2023....	15,237	4,640,818	304.57.....	.....	.....157,087	.....	.....160,222	.....	.....160,222	3,135	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/04/2020....	03/31/2023....	13,221	4,025,445	304.48.....	.....	.....135,560	.....	.....138,650	.....	.....138,650	3,091	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	05/04/2020....	03/25/2022....	10,767	3,233,782	300.33.....	.....	.....98,948	.....	.....112,742	.....	.....112,742	13,794	.....	.....	.....	.....	.....	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	.....	.....26,791	.....	.....26,791	(4,722)	.....	.....	.....	.....	.....	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	.....	.....42,204	.....	.....42,204	(6,212)	.....	.....	.....	.....	.....	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		25,057		25,057	(3,538)						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....19,325	.....	.....19,325	(3,128)	.....	.....	.....	.....	.....	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	.....	.....22,458	.....	.....22,458	(3,488)	.....	.....	.....	.....	.....	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	.....	.....31,768	.....	.....31,768	(3,528)	.....	.....	.....	.....	.....	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	.....	.....73,557	.....	.....73,557	(10,571)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/05/2020....	04/27/2022....	7,061	1,870,306	264.89.....	.....	.....43,282	.....	.....37,772	.....	.....37,772	(5,510)	.....	.....	.....	.....	.....	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	.....	.....44,281	.....	.....44,281	(5,367)	.....	.....	.....	.....	.....	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	.....	.....47,730	.....	.....47,730	(4,575)	.....	.....	.....	.....	.....	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	.....	.....47,941	.....	.....47,941	(7,642)	.....	.....	.....	.....	.....	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	.....	.....36,183	.....	.....36,183	(6,163)	.....	.....	.....	.....	.....	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	.....	.....43,273	.....	.....43,273	(6,643)	.....	.....	.....	.....	.....	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	.....	.....83,742	.....	.....83,742	(11,163)	.....	.....	.....	.....	.....	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	.....	.....59,986	.....	.....59,986	(7,960)	.....	.....	.....	.....	.....	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	.....	.....75,742	.....	.....75,742	(11,110)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/05/2020....	04/28/2023....	8,230	2,151,310	261.39.....	.....	.....83,949	.....	.....72,457	.....	.....72,457	(11,492)	.....	.....	.....	.....	.....	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	.....	.....38,440	.....	.....38,440	(4,838)	.....	.....	.....	.....	.....	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	.....	.....25,500	.....	.....25,500	(3,887)	.....	.....	.....	.....	.....	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	.....	.....40,461	.....	.....40,461	(4,388)	.....	.....	.....	.....	.....	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	.....	.....49,421	.....	.....49,421	(5,541)	.....	.....	.....	.....	.....	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	.....	.....18,776	.....	.....18,776	(3,410)	.....	.....	.....	.....	.....	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	.....	.....26,452	.....	.....26,452	(3,302)	.....	.....	.....	.....	.....	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	.....	.....28,274	.....	.....28,274	(3,219)	.....	.....	.....	.....	.....	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	.....	.....38,671	.....	.....38,671	9,614	.....	.....	.....	.....	.....	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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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	.....	.....80,916	.....	.....80,916	15,553	.....	.....	.....	.....	.....	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	.....	.....71,858	.....	.....71,858	13,004	.....	.....	.....	.....	.....	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	.....	.....107,932	.....	.....107,932	(2,990)	.....	.....	.....	.....	.....	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	.....	.....148,995	.....	.....148,995	(4,611)	.....	.....	.....	.....	.....	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	.....	.....151,341	.....	.....151,341	(2,639)	.....	.....	.....	.....	.....	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	.....	.....127,299	.....	.....127,299	(3,876)	.....	.....	.....	.....	.....	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.....
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	.....	.....76,125	.....	.....76,125	(2,104)	.....	.....	.....	.....	.....	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	.....	.....91,101	.....	.....91,101	(1,406)	.....	.....	.....	.....	.....	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	.....	.....202,480	.....	.....202,480	(1,640)	.....	.....	.....	.....	.....	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	.....	.....177,192	.....	.....177,192	(2,415)	.....	.....	.....	.....	.....	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		113,988		113,988	(3,059)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....159,302	.....	.....159,302	(4,301)	.....	.....	.....	.....	.....	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	.....	.....95,276	.....	.....95,276	(670)	.....	.....	.....	.....	.....	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	.....	.....29,823	.....	.....29,823	156	.....	.....	.....	.....	.....	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	.....	.....101,512	.....	.....101,512	(415)	.....	.....	.....	.....	.....	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	.....	.....24,798	.....	.....24,798	(53)	.....	.....	.....	.....	.....	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	.....	.....114,959	.....	.....114,959	(2,533)	.....	.....	.....	.....	.....	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.....
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	.....	.....40,978	.....	.....40,978	633	.....	.....	.....	.....	.....	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	.....	.....102,093	.....	.....102,093	(524)	.....	.....	.....	.....	.....	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	.....	.....4,565	.....	.....4,565	(276)	.....	.....	.....	.....	.....	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	.....	.....146,358	.....	.....146,358	(8,569)	.....	.....	.....	.....	.....	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	.....	.....46,733	.....	.....46,733	(2,689)	.....	.....	.....	.....	.....	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	.....	.....32,450	.....	.....32,450	(3,050)	.....	.....	.....	.....	.....	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....	03/31/2023....	883	327,574	370.84.....	11,050		9,434		9,434	(1,616)						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.	05/04/2020....	04/19/2023....	1,828	676,728	370.24.....		23,560		20,246		20,246	(3,314)						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	.....	.....11,944	....	.....11,944	(2,586)	.....	.....	.....	.....	.....	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	.....	.....1,016,369	....	.....1,016,369	(146,173)	.....	.....	.....	.....	.....	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	.....	.....418,611	....	.....418,611	(56,205)	.....	.....	.....	.....	.....	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	.....	.....275,902	....	.....275,902	(40,761)	.....	.....	.....	.....	.....	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	.....	.....598,586	....	.....598,586	(95,897)	.....	.....	.....	.....	.....	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	.....	.....3,195	....	.....3,195	(393)	.....	.....	.....	.....	.....	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	.....	.....695,486	....	.....695,486	(95,599)	.....	.....	.....	.....	.....	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	.....	.....89,035	....	.....89,035	(19,362)	.....	.....	.....	.....	.....	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	.....	.....1,245,829	....	.....1,245,829	(185,194)	.....	.....	.....	.....	.....	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	.....	.....344,365	....	.....344,365	(55,251)	.....	.....	.....	.....	.....	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	.....	.....388,753	....	.....388,753	(52,875)	.....	.....	.....	.....	.....	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	.....	.....3,355	....	.....3,355	(354)	.....	.....	.....	.....	.....	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....	04/22/2022....	22,223	8,189,083	368.5.....	.....	.....222,005	.....	.....207,792	....	.....207,792	(14,213)	.....	.....	.....	.....	.....	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	.....	.....47,229	....	.....47,229	(2,967)	.....	.....	.....	.....	.....	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	.....	.....29,062	....	.....29,062	(788)	.....	.....	.....	.....	.....	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	.....	.....21,975	....	.....21,975	(1,769)	.....	.....	.....	.....	.....	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	.....	.....35,419	....	.....35,419	(3,741)	.....	.....	.....	.....	.....	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	.....	.....8,773	....	.....8,773	(994)	.....	.....	.....	.....	.....	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	.....	.....51,040	....	.....51,040	(174)	.....	.....	.....	.....	.....	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		84,682		84,682	(1,965)						03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	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	05/13/2020....	04/23/2021....	12,028	3,112,945	258.8.....	.....	.....70,727	.....	.....68,513	.....	.....68,513	(2,214)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	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	05/13/2020....	04/23/2021....	13,358	3,456,900	258.78.....	.....	.....78,548	.....	.....76,207	.....	.....76,207	(2,341)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	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	05/13/2020....	04/26/2021....	6,375	1,649,851	258.82.....	.....	.....37,418	.....	.....36,334	.....	.....36,334	(1,084)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	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	05/13/2020....	04/27/2021....	9,831	2,540,134	258.39.....	.....	.....59,672	.....	.....58,613	.....	.....58,613	(1,059)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	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	05/13/2020....	04/30/2021....	13,965	3,613,245	258.73.....	.....	.....82,675	.....	.....80,472	.....	.....80,472	(2,203)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	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	05/13/2020....	05/03/2021....	5,831	1,508,931	258.78.....	.....	.....34,111	.....	.....33,279	.....	.....33,279	(832)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	05/13/2020....	05/03/2021....	.....	.....	278.73.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	05/13/2020....	05/05/2021....	11,769	3,047,841	258.97.....	.....	.....68,378	.....	.....66,313	.....	.....66,313	(2,065)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	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	05/13/2020....	05/07/2021....	8,466	2,195,511	259.33.....	.....	.....48,257	.....	.....46,212	.....	.....46,212	(2,045)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	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	05/13/2020....	05/07/2021....	8,872	2,300,950	259.34.....	.....	.....50,927	.....	.....48,723	.....	.....48,723	(2,204)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	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	05/13/2020....	04/05/2021....	15,765	4,064,238	257.8.....	.....	.....97,428	.....	.....97,344	.....	.....97,344	(84)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	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	05/13/2020....	05/11/2021....	11,106	2,876,808	259.03.....		64,860		62,720		62,720	(2,140)						03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....46,564	.....	.....46,564	(1,478)	.....	.....	.....	.....	.....	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	.....	.....47,266	.....	.....47,266	377	.....	.....	.....	.....	.....	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	.....	.....42,030	.....	.....42,030	(479)	.....	.....	.....	.....	.....	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	.....	.....57,706	.....	.....57,706	(604)	.....	.....	.....	.....	.....	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	.....	.....44,932	.....	.....44,932	(494)	.....	.....	.....	.....	.....	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	.....	.....88,401	.....	.....88,401	(1,554)	.....	.....	.....	.....	.....	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.....
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	.....	.....84,897	.....	.....84,897	(1,659)	.....	.....	.....	.....	.....	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	.....	.....37,034	.....	.....37,034	(808)	.....	.....	.....	.....	.....	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	.....	.....3,936	.....	.....3,936	(440)	.....	.....	.....	.....	.....	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	.....	.....15,389	.....	.....15,389	(2,961)	.....	.....	.....	.....	.....	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	.....	.....24,971	.....	.....24,971	(1,572)	.....	.....	.....	.....	.....	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....	05/13/2022....	13,782	5,109,427	370.74.....	130,651	.....	.....116,543	.....	.....116,543	(14,108)	.....	.....	.....	.....	.....	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....	05/16/2022....	3,677	1,355,449	368.59.....	38,245		34,926		34,926	(3,319)						03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....24,380	.....	.....24,380	(2,621)	.....	.....	.....	.....	.....	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	.....	.....11,537	.....	.....11,537	(2,282)	.....	.....	.....	.....	.....	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	.....	.....581,451	.....	.....581,451	(104,970)	.....	.....	.....	.....	.....	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	.....	.....509,643	.....	.....509,643	(79,718)	.....	.....	.....	.....	.....	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	.....	.....30,272	.....	.....30,272	(6,457)	.....	.....	.....	.....	.....	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	.....	.....37,379	.....	.....37,379	(10,347)	.....	.....	.....	.....	.....	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	.....	.....32,038	.....	.....32,038	(3,337)	.....	.....	.....	.....	.....	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	.....	.....977,599	.....	.....977,599	(172,909)	.....	.....	.....	.....	.....	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	.....	.....410,408	.....	.....410,408	(73,831)	.....	.....	.....	.....	.....	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	.....	.....368,565	.....	.....368,565	(70,070)	.....	.....	.....	.....	.....	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	.....	.....453,092	.....	.....453,092	(86,821)	.....	.....	.....	.....	.....	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	.....	.....672,476	.....	.....672,476	(116,280)	.....	.....	.....	.....	.....	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	.....	.....10,995	.....	.....10,995	(4,213)	.....	.....	.....	.....	.....	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....	5,589	2,107,965	377.18.....	.....	.....59,408	.....	.....46,432	.....	.....46,432	(12,976)	.....	.....	.....	.....	.....	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	.....	.....935,365	.....	.....935,365	(176,613)	.....	.....	.....	.....	.....	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	.....	.....419,236	.....	.....419,236	(73,978)	.....	.....	.....	.....	.....	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	.....	.....466,977	.....	.....466,977	(80,552)	.....	.....	.....	.....	.....	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	.....	.....7,496	.....	.....7,496	(1,409)	.....	.....	.....	.....	.....	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	.....	.....1,795	.....	.....1,795	(457)	.....	.....	.....	.....	.....	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	.....	.....70,010	.....	.....70,010	(7,349)	.....	.....	.....	.....	.....	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	.....	.....39,256	.....	.....39,256	(4,204)	.....	.....	.....	.....	.....	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		35,217		35,217	(3,984)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....49,806	.....	.....49,806	(4,731)	.....	.....	.....	.....	.....	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	.....	.....55,600	.....	.....55,600	(6,827)	.....	.....	.....	.....	.....	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	59,663,014	2,863.7.....	.....	.....3,793,374	.....	.....6,096,194	.....	.....6,096,194	2,302,819	.....	.....	.....	.....	.....	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	58,021,658	2,863.7.....	.....	.....3,816,665	.....	.....5,828,779	.....	.....5,828,779	2,012,115	.....	.....	.....	.....	.....	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	.....	.....148,064	.....	.....148,064	(11,137)	.....	.....	.....	.....	.....	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	.....	.....115,653	.....	.....115,653	(8,595)	.....	.....	.....	.....	.....	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	.....	.....51,783	.....	.....51,783	(2,963)	.....	.....	.....	.....	.....	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	.....	.....19,024	.....	.....19,024	(615)	.....	.....	.....	.....	.....	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	.....	.....112,608	.....	.....112,608	(7,495)	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....142,491	.....	.....142,491	(9,793)	.....	.....	.....	.....	.....	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	.....	.....98,966	.....	.....98,966	(4,345)	.....	.....	.....	.....	.....	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	.....	.....25,591	.....	.....25,591	(736)	.....	.....	.....	.....	.....	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	.....	.....100,340	.....	.....100,340	(4,925)	.....	.....	.....	.....	.....	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.....

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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	Cod e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....95,817	.....	.....95,817	(4,759)	.....	.....	.....	.....	.....	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	.....	.....80,989	.....	.....80,989	(5,360)	.....	.....	.....	.....	.....	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	.....	.....139,341	.....	.....139,341	(8,398)	.....	.....	.....	.....	.....	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	.....	.....151,680	.....	.....151,680	(9,581)	.....	.....	.....	.....	.....	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	.....	.....127,822	.....	.....127,822	(8,969)	.....	.....	.....	.....	.....	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	.....	.....238,626	.....	.....238,626	(16,099)	.....	.....	.....	.....	.....	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	.....	.....630	.....	.....630	(406)	.....	.....	.....	.....	.....	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	.....	.....29,429	.....	.....29,429	(1,785)	.....	.....	.....	.....	.....	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....	04/15/2021....	11,536	4,196,729	363.79.....	.....	.....99,788	.....	.....95,405	.....	.....95,405	(4,383)	.....	.....	.....	.....	.....	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	.....	.....6,097	.....	.....6,097	(297)	.....	.....	.....	.....	.....	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	.....	.....33,269	.....	.....33,269	(2,353)	.....	.....	.....	.....	.....	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	.....	.....753	.....	.....753	(43)	.....	.....	.....	.....	.....	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	.....	.....540	.....	.....540	(2,125)	.....	.....	.....	.....	.....	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	.....	.....370	.....	.....370	(205)	.....	.....	.....	.....	.....	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	.....	.....1	.....	.....1	(14)	.....	.....	.....	.....	.....	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	.....	.....5,259	.....	.....5,259	(1,053)	.....	.....	.....	.....	.....	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	.....	.....45,469	.....	.....45,469	(6,431)	.....	.....	.....	.....	.....	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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....3,215	.....	.....3,215	(867)	.....	.....	.....	.....	.....	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	.....	.....16,318	.....	.....16,318	(2,913)	.....	.....	.....	.....	.....	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	.....	.....11,224	.....	.....11,224	(942)	.....	.....	.....	.....	.....	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	.....	.....677,787	.....	.....677,787	(131,980)	.....	.....	.....	.....	.....	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	.....	.....477,609	.....	.....477,609	(95,414)	.....	.....	.....	.....	.....	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	.....	.....67,724	.....	.....67,724	(19,591)	.....	.....	.....	.....	.....	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	.....	.....928,404	.....	.....928,404	(173,995)	.....	.....	.....	.....	.....	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	.....	.....342,713	.....	.....342,713	(71,150)	.....	.....	.....	.....	.....	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	.....	.....252,751	.....	.....252,751	(49,765)	.....	.....	.....	.....	.....	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	.....	.....17,320	.....	.....17,320	(1,241)	.....	.....	.....	.....	.....	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	.....	.....359,296	.....	.....359,296	(74,466)	.....	.....	.....	.....	.....	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	.....	.....628,121	.....	.....628,121	(133,301)	.....	.....	.....	.....	.....	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	.....	.....58,302	.....	.....58,302	(17,588)	.....	.....	.....	.....	.....	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....	05/18/2022....	3,529	1,303,862	369.52.....	.....	.....35,956	.....	.....31,981	.....	.....31,981	(3,975)	.....	.....	.....	.....	.....	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	.....	.....15,213	.....	.....15,213	(2,058)	.....	.....	.....	.....	.....	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	.....	.....8,769	.....	.....8,769	(2,067)	.....	.....	.....	.....	.....	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	.....	.....136,789	.....	.....136,789	(18,215)	.....	.....	.....	.....	.....	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	.....	.....59,910	.....	.....59,910	(7,699)	.....	.....	.....	.....	.....	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	.....	.....36,300	.....	.....36,300	(4,384)	.....	.....	.....	.....	.....	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	.....	.....23,983	.....	.....23,983	(3,042)	.....	.....	.....	.....	.....	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	.....	.....326,986	.....	.....326,986	9,333	.....	.....	.....	.....	.....	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.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....111,608	.....	.....111,608	3,318	.....	.....	.....	.....	.....	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	.....	.....79,722	.....	.....79,722	3,440	.....	.....	.....	.....	.....	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	.....	.....22,772	.....	.....22,772	895	.....	.....	.....	.....	.....	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	.....	.....90,672	.....	.....90,672	5,243	.....	.....	.....	.....	.....	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	.....	.....111,412	.....	.....111,412	3,450	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2020....	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	.....	.....217,100	.....	.....217,100	6,708	.....	.....	.....	.....	.....	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	.....	.....47,378	.....	.....47,378	1,441	.....	.....	.....	.....	.....	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....	.....	.....	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	.....	.....27,687	.....	.....27,687	1,099	.....	.....	.....	.....	.....	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	.....	.....30,110	.....	.....30,110	200	.....	.....	.....	.....	.....	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	.....	.....147,270	.....	.....147,270	7,297	.....	.....	.....	.....	.....	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	.....	.....1,626	.....	.....1,626	31	.....	.....	.....	.....	.....	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.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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JP Morgan Mozaic II USD Index Call 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		103,837		103,837	4,457					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	.....	.....234,567	.....	.....234,567	8,263	.....	.....	.....	.....	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	.....	.....23,012	.....	.....23,012	(2,318)	.....	.....	.....	.....	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	.....	.....50,221	.....	.....50,221	(6,382)	.....	.....	.....	.....	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	.....	.....38,247	.....	.....38,247	(5,586)	.....	.....	.....	.....	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	.....	.....54,631	.....	.....54,631	(7,883)	.....	.....	.....	.....	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	.....	.....18,011	.....	.....18,011	(3,638)	.....	.....	.....	.....	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	.....	.....13,968	.....	.....13,968	(2,788)	.....	.....	.....	.....	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	.....	.....14,765	.....	.....14,765	(2,651)	.....	.....	.....	.....	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	.....	.....58,695	.....	.....58,695	(8,938)	.....	.....	.....	.....	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	.....	.....46,096	.....	.....46,096	(6,736)	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/11/2020....	06/01/2022....	1,267	331,519	261.63.....	.....	.....9,719	.....	.....8,939	.....	.....8,939	(780)	.....	.....	.....	.....	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	.....	.....20,187	.....	.....20,187	(2,885)	.....	.....	.....	.....	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	.....	.....18,873	.....	.....18,873	(2,052)	.....	.....	.....	.....	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	.....	.....32,150	.....	.....32,150	(4,276)	.....	.....	.....	.....	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	.....	.....28,276	.....	.....28,276	(1,263)	.....	.....	.....	.....	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	.....	.....52,027	.....	.....52,027	(6,058)	.....	.....	.....	.....	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	.....	.....16,278	.....	.....16,278	(2,252)	.....	.....	.....	.....	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	.....	.....40,773	.....	.....40,773	(5,929)	.....	.....	.....	.....	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		80,835		80,835	(8,466)					03.....

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....	.....22,605	.....	.....22,605	(3,883)	.....	.....	.....	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	.....	.....	.....30,546	.....	.....30,546	(6,441)	.....	.....	.....	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	.....	.....	.....27,224	.....	.....27,224	(4,447)	.....	.....	.....	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	.....	.....	.....22,010	.....	.....22,010	(4,386)	.....	.....	.....	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	.....	.....	.....59,408	.....	.....59,408	(7,379)	.....	.....	.....	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	.....	.....	.....24,951	.....	.....24,951	(3,521)	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/11/2020....	05/11/2022....	2,184	582,527	266.77.....	.....	.....11,988	.....	.....	.....10,200	.....	.....10,200	(1,788)	.....	.....	.....	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	.....	.....	.....33,039	.....	.....33,039	(4,828)	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/11/2020....	05/13/2022....	3,457	918,897	265.84.....	.....	.....20,186	.....	.....	.....17,445	.....	.....17,445	(2,741)	.....	.....	.....	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	.....	.....	.....32,034	.....	.....32,034	(4,648)	.....	.....	.....	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	.....	.....	.....11,887	.....	.....11,887	(1,804)	.....	.....	.....	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	.....	.....	.....16,882	.....	.....16,882	(1,563)	.....	.....	.....	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	.....	.....	.....19,994	.....	.....19,994	(1,666)	.....	.....	.....	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....	06/10/2022....	11,180	4,137,072	370.03.....	.....	.....111,468	.....	.....	.....100,655	.....	.....100,655	(10,813)	.....	.....	.....	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	.....	.....	.....10,896	.....	.....10,896	(3,086)	.....	.....	.....	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	.....	.....	.....876,097	.....	.....876,097	(164,745)	.....	.....	.....	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	.....	.....	.....384,196	.....	.....384,196	(70,813)	.....	.....	.....	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	.....	.....	.....351,251	.....	.....351,251	(71,915)	.....	.....	.....	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	.....	.....	.....428,586	.....	.....428,586	(79,156)	.....	.....	.....	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	.....	.....	.....17,324	.....	.....17,324	(5,575)	.....	.....	.....	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	.....	.....	.....854,706	.....	.....854,706	(137,607)	.....	.....	.....	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			584,866		584,866	(93,730)				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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....108,026	.....	.....108,026	(12,034)	.....	.....	.....	.....	.....	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	.....	.....382,927	.....	.....382,927	(63,585)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/12/2020....	06/08/2023....	33,629	12,416,045	369.21.....	.....	.....470,465	.....	.....399,256	.....	.....399,256	(71,209)	.....	.....	.....	.....	.....	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	.....	.....482,255	.....	.....482,255	(85,688)	.....	.....	.....	.....	.....	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	.....	.....43,433	.....	.....43,433	(9,322)	.....	.....	.....	.....	.....	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	.....	.....34,123	.....	.....34,123	(8,722)	.....	.....	.....	.....	.....	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	.....	.....28,455	.....	.....28,455	(4,066)	.....	.....	.....	.....	.....	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	.....	.....42,368	.....	.....42,368	(3,286)	.....	.....	.....	.....	.....	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	.....	.....18,379	.....	.....18,379	(2,305)	.....	.....	.....	.....	.....	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	.....	.....129,245	.....	.....129,245	(10,121)	.....	.....	.....	.....	.....	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	.....	.....65,678	.....	.....65,678	(5,098)	.....	.....	.....	.....	.....	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	.....	.....31,155	.....	.....31,155	(2,920)	.....	.....	.....	.....	.....	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	.....	.....34,288	.....	.....34,288	(3,016)	.....	.....	.....	.....	.....	03.....
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	...60,760,340	3,066.59.....	.....	.....3,759,850	.....	.....5,223,432	.....	.....5,223,432	...1,463,583	.....	.....	.....	.....	.....	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	...59,072,824	3,066.59.....	.....	.....3,609,350	.....	.....4,915,757	.....	.....4,915,757	...1,306,407	.....	.....	.....	.....	.....	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	.....	.....133,272	.....	.....133,272	(8,069)	.....	.....	.....	.....	.....	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	.....	.....4,575	.....	.....4,575	(298)	.....	.....	.....	.....	.....	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	.....	.....138,829	.....	.....138,829	(5,897)	.....	.....	.....	.....	.....	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	.....	.....134,114	.....	.....134,114	(5,474)	.....	.....	.....	.....	.....	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	.....	.....120,329	.....	.....120,329	(3,584)	.....	.....	.....	.....	.....	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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....30,407	.....	.....30,407	(1,024)	.....	.....	.....	.....	.....	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	.....	.....88,800	.....	.....88,800	(2,618)	.....	.....	.....	.....	.....	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	.....	.....134,485	.....	.....134,485	(878)	.....	.....	.....	.....	.....	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	.....	.....85,404	.....	.....85,404	(263)	.....	.....	.....	.....	.....	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	.....	.....70,131	.....	.....70,131	(3,059)	.....	.....	.....	.....	.....	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	.....	.....67,546	.....	.....67,546	(720)	.....	.....	.....	.....	.....	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.....
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	.....	.....134,717	.....	.....134,717	(4,919)	.....	.....	.....	.....	.....	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....	06/11/2021....	.....	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	.....	.....123,634	.....	.....123,634	(3,693)	.....	.....	.....	.....	.....	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	.....	.....155,857	.....	.....155,857	(1,722)	.....	.....	.....	.....	.....	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	.....	.....161,528	.....	.....161,528	(127)	.....	.....	.....	.....	.....	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		81,602		81,602	(520)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	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.....	06/23/2020....	05/19/2023....	15,077	4,586,152	304.18.....	.....	.....175,497	.....	.....164,456	.....	.....164,456	(11,042)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	05/02/2023....	16,436	4,989,777	303.58.....	.....	.....193,950	.....	.....181,580	.....	.....181,580	(12,370)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	05/04/2023....	22,730	6,833,854	300.66.....	.....	.....301,848	.....	.....251,302	.....	.....251,302	(50,546)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	06/05/2023....	15,736	4,824,384	306.59.....	.....	.....167,742	.....	.....154,653	.....	.....154,653	(13,089)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	06/08/2023....	14,784	4,508,926	304.99.....	.....	.....168,684	.....	.....156,805	.....	.....156,805	(11,879)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	05/08/2023....	14,623	4,428,530	302.85.....	.....	.....178,399	.....	.....167,981	.....	.....167,981	(10,418)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	05/15/2023....	21,957	6,681,472	304.3.....	.....	.....253,602	.....	.....199,837	.....	.....199,837	(53,764)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	04/26/2023....	13,318	4,034,186	302.92.....	.....	.....160,877	.....	.....152,206	.....	.....152,206	(8,671)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	05/20/2022....	9,184	2,805,066	305.44.....	.....	.....74,755	.....	.....74,709	.....	.....74,709	(46)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	05/10/2023....	13,975	4,219,003	301.89.....	.....	.....177,486	.....	.....168,424	.....	.....168,424	(9,062)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	05/22/2023....	19,260	5,832,081	302.81.....	.....	.....237,474	.....	.....190,085	.....	.....190,085	(47,389)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	05/12/2023....	16,151	4,924,668	304.91.....	.....	.....181,540	.....	.....169,583	.....	.....169,583	(11,957)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	05/17/2023....	14,540	4,421,074	304.07.....	.....	.....169,823	.....	.....159,199	.....	.....159,199	(10,624)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	06/02/2023....	14,260	4,375,391	306.84.....	.....	.....150,153	.....	.....138,472	.....	.....138,472	(11,680)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	05/30/2023....	22,743	6,985,135	307.14.....	.....	.....235,840	.....	.....199,804	.....	.....199,804	(36,036)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	05/26/2023....	19,956	6,135,024	307.42.....	.....	.....203,955	.....	.....186,682	.....	.....186,682	(17,274)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	06/03/2022....	14,564	4,417,568	303.32.....	.....	.....134,281	.....	.....135,693	.....	.....135,693	1,412	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	05/25/2023....	15,098	4,566,360	302.45.....	.....	.....189,177	.....	.....178,946	.....	.....178,946	(10,230)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	05/06/2022....	10,590	3,217,638	303.85.....	.....	.....92,341	.....	.....93,481	.....	.....93,481	1,140	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	06/19/2023....	10,563	3,246,397	307.33.....	.....	.....110,280	.....	.....100,679	.....	.....100,679	(9,601)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	06/23/2020....	05/13/2022....	10,413	3,156,000	303.09.....		95,173		96,830		96,830	1,657						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/23/2020....	06/16/2023....	11,436	3,501,917	306.22.....	.....	.....124,766	.....	.....	.....115,011	.....	.....115,011	(9,755)	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/23/2020....	05/27/2022....	12,720	3,850,223	302.7.....	.....	.....120,200	.....	.....	.....122,418	.....	.....122,418	2,218	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/23/2020....	05/05/2023....	9,451	2,872,314	303.91.....	.....	.....110,201	.....	.....	.....103,418	.....	.....103,418	(6,783)	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/23/2020....	05/01/2023....	24,107	7,280,699	302.02.....	.....	.....302,780	.....	.....	.....251,875	.....	.....251,875	(50,905)	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/23/2020....	06/12/2023....	10,902	3,360,660	308.26.....	.....	.....108,911	.....	.....	.....99,029	.....	.....99,029	(9,883)	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/23/2020....	06/22/2022....	7,922	2,423,675	305.94.....	.....	.....64,961	.....	.....	.....63,782	.....	.....63,782	(1,179)	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/23/2020....	06/22/2023....	7,954	2,447,157	307.68.....	.....	.....82,001	.....	.....	.....74,790	.....	.....74,790	(7,212)	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG.....	BFM8T61CT2L1QCEMIK50....	06/23/2020....	06/15/2022....	10,965	3,328,173	303.52.....	.....	.....101,209	.....	.....	.....101,522	.....	.....101,522	313	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal 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	.....	.....	.....15,206	.....	.....15,206	(2,004)	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal 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	.....	.....	.....14,313	.....	.....14,313	(2,904)	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal 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	.....	.....	.....55,650	.....	.....55,650	(8,058)	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal 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	.....	.....	.....22,146	.....	.....22,146	(4,154)	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal 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	.....	.....	.....1,064,102	.....	.....1,064,102	(228,399)	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal 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	.....	.....	.....353,235	.....	.....353,235	(78,934)	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal 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	.....	.....	.....216,488	.....	.....216,488	(50,589)	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal 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	.....	.....	.....540,727	.....	.....540,727	(123,701)	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal 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	.....	.....	.....484,679	.....	.....484,679	(110,464)	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal 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	.....	.....	.....94,600	.....	.....94,600	(23,849)	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal 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	.....	.....	.....728,693	.....	.....728,693	(167,565)	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal 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	.....	.....	.....64,575	.....	.....64,575	(8,546)	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal 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	.....	.....	.....388,164	.....	.....388,164	(85,474)	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Cal 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			426,031		426,031	(95,319)				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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call 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	.....	.....461,071	.....	.....461,071	(115,635)	.....	.....	.....	.....	.....	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	.....	.....586,977	.....	.....586,977	(135,512)	.....	.....	.....	.....	.....	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	.....	.....74,557	.....	.....74,557	(18,767)	.....	.....	.....	.....	.....	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	.....	.....55,899	.....	.....55,899	(20,018)	.....	.....	.....	.....	.....	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	.....	.....37,653	.....	.....37,653	(4,787)	.....	.....	.....	.....	.....	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....	06/15/2022....	4,671	1,723,220	368.9.....	.....	.....50,730	.....	.....44,750	.....	.....44,750	(5,980)	.....	.....	.....	.....	.....	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	.....	.....33,420	.....	.....33,420	(6,276)	.....	.....	.....	.....	.....	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	.....	.....140,882	.....	.....140,882	(20,219)	.....	.....	.....	.....	.....	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	.....	.....56,274	.....	.....56,274	(7,183)	.....	.....	.....	.....	.....	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	.....	.....41,534	.....	.....41,534	(4,958)	.....	.....	.....	.....	.....	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	.....	.....60,029	.....	.....60,029	(10,241)	.....	.....	.....	.....	.....	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	.....	.....172,679	.....	.....172,679	(18,478)	.....	.....	.....	.....	.....	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.....
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	.....	.....100,227	.....	.....100,227	(10,556)	.....	.....	.....	.....	.....	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	.....	.....103,675	.....	.....103,675	(9,573)	.....	.....	.....	.....	.....	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	.....	.....88,519	.....	.....88,519	(7,655)	.....	.....	.....	.....	.....	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	.....	.....43,533	.....	.....43,533	(4,536)	.....	.....	.....	.....	.....	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		135,701		135,701	(12,198)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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.....	.....	.....156,284.....	.....	.....156,284.....	(15,284).....	.....	.....	.....	.....	.....	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.....	.....	.....158,370.....	.....	.....158,370.....	(15,481).....	.....	.....	.....	.....	.....	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.....	.....	.....150,366.....	.....	.....150,366.....	(12,513).....	.....	.....	.....	.....	.....	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.....	.....	.....127,515.....	.....	.....127,515.....	(10,932).....	.....	.....	.....	.....	.....	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.....	.....	.....130,044.....	.....	.....130,044.....	(12,197).....	.....	.....	.....	.....	.....	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....	06/18/2021....	.....	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.....	.....	.....52,898.....	.....	.....52,898.....	(6,240).....	.....	.....	.....	.....	.....	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.....
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.....	.....	.....48,828.....	.....	.....48,828.....	(5,202).....	.....	.....	.....	.....	.....	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.....	.....	.....32,462.....	.....	.....32,462.....	(3,414).....	.....	.....	.....	.....	.....	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.....	.....	.....48,362.....	.....	.....48,362.....	(2,927).....	.....	.....	.....	.....	.....	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.....	.....	.....58,013.....	.....	.....58,013.....	(3,229).....	.....	.....	.....	.....	.....	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.....	.....	.....56,032.....	.....	.....56,032.....	(4,026).....	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....38,065	.....	.....38,065	(3,083)	.....	.....	.....	.....	.....	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	.....	.....86,251	.....	.....86,251	(8,974)	.....	.....	.....	.....	.....	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	.....	.....52,376	.....	.....52,376	(5,463)	.....	.....	.....	.....	.....	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	.....	.....43,079	.....	.....43,079	(4,506)	.....	.....	.....	.....	.....	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	.....	.....75,964	.....	.....75,964	(8,018)	.....	.....	.....	.....	.....	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	.....	.....86,226	.....	.....86,226	(10,257)	.....	.....	.....	.....	.....	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.....
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	.....	.....41,818	.....	.....41,818	(4,217)	.....	.....	.....	.....	.....	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	.....	.....49,944	.....	.....49,944	(5,545)	.....	.....	.....	.....	.....	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	.....	.....44,915	.....	.....44,915	(5,108)	.....	.....	.....	.....	.....	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	.....	.....30,832	.....	.....30,832	(3,423)	.....	.....	.....	.....	.....	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	.....	.....51,721	.....	.....51,721	(6,333)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....	.....62,922	.....	.....62,922	(7,504)	.....	.....	.....	.....	.....	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	.....	.....53,871	.....	.....53,871	(5,741)	.....	.....	.....	.....	.....	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	.....	.....91,510	.....	.....91,510	(10,796)	.....	.....	.....	.....	.....	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	.....	.....54,930	.....	.....54,930	(6,401)	.....	.....	.....	.....	.....	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	.....	.....30,172	.....	.....30,172	(3,441)	.....	.....	.....	.....	.....	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	.....	.....47,414	.....	.....47,414	(4,901)	.....	.....	.....	.....	.....	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.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	05/28/2021....	14,026	3,640,090	259.52.....	86,402	.....	.....77,319	.....	.....77,319	(9,083)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	05/28/2021....	.....	280.85.....	.....	.....(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....	05/28/2021....	9,336	2,422,964	259.53.....	57,230	.....	.....51,204	.....	.....51,204	(6,026)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	05/28/2021....	.....	280.37.....	.....	.....(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....	06/25/2021....	10,000	2,603,964	260.4.....	57,399	.....	.....50,624	.....	.....50,624	(6,775)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/25/2021....	.....	279.....	.....	.....(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....	06/25/2021....	8,412	2,190,332	260.38.....	47,865	.....	.....42,183	.....	.....42,183	(5,682)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/25/2021....	.....	278.22.....	.....	.....(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....	06/28/2021....	8,290	2,159,483	260.49.....	47,088	.....	.....41,486	.....	.....41,486	(5,602)	.....	.....	.....	.....	.....	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

QE06.185

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/29/2020....	06/28/2021....		278.68.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	05/27/2022....	333	121,500	365.38.....	4,173		3,740		3,740	(433)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	06/30/2022....	2,996	1,112,314	371.29.....	30,228		25,705		25,705	(4,523)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	07/01/2022....	1,449	532,051	367.18.....	17,330		15,304		15,304	(2,026)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	07/01/2022....	16,836	6,254,806	371.51.....	168,530		142,940		142,940	(25,590)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	07/05/2022....	2,673	986,192	368.95.....	29,804		25,950		25,950	(3,854)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	07/06/2022....	4,906	1,817,534	370.44.....	51,468		44,215		44,215	(7,253)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	06/26/2023....	102,941	38,239,590	371.47.....	1,408,236		1,125,589		1,125,589	(282,647)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	06/27/2023....	36,596	13,542,546	370.06.....	523,682		424,005		424,005	(99,677)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	06/28/2023....	18,385	6,807,251	370.27.....	261,612		211,321		211,321	(50,291)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	06/29/2023....	47,776	17,773,206	372.01.....	644,023		511,767		511,767	(132,256)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	06/30/2023....	64,982	24,190,318	372.26.....	870,113		689,309		689,309	(180,804)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	06/02/2022....	403	148,974	369.24.....	4,333		3,758		3,758	(575)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	06/30/2023....	8,071	3,044,854	377.26.....	91,848		69,171		69,171	(22,677)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	07/03/2023....	86,776	32,213,940	371.23.....	1,200,983		961,885		961,885	(239,098)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	07/05/2023....	22,360	8,329,312	372.51.....	297,388		235,417		235,417	(61,971)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	07/06/2023....	48,315	17,962,387	371.78.....	658,044		524,501		524,501	(133,543)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	06/13/2022....	358	134,270	374.7.....	3,067		2,516		2,516	(551)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	06/15/2022....	912	347,962	381.7.....	5,652		4,251		4,251	(1,401)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	06/16/2022....	361	136,101	377.2.....	2,771		2,206		2,206	(565)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	06/24/2022....	6,403	2,373,707	370.7.....	65,890		56,356		56,356	(9,534)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	06/27/2022....	8,181	2,999,388	366.65.....	99,557		88,400		88,400	(11,157)						03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	06/28/2022....	5,940	2,187,026	368.17.....	.....	.....68,075	.....	.....	.....59,630	.....	.....59,630	(8,445)	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/07/2020....	06/29/2022....	5,142	1,913,399	372.08.....	.....	.....50,139	.....	.....	.....42,295	.....	.....42,295	(7,844)	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/16/2020....	07/15/2021....	51,039,016	...51,039,016	3,266.56.....	.....	.....2,571,856	.....	.....	.....3,277,750	.....	.....3,277,750	705,894	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern	4PQUHN3JPFGFNF3BB653...	07/16/2020....	07/15/2021....	50,472,277	...50,472,277	3,226.56.....	.....	.....2,582,666	.....	.....	.....3,208,982	.....	.....3,208,982	626,315	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/17/2020....	07/15/2021....	9,731	...31,114,236	3,197.52.....	.....	.....1,283,193	.....	.....	.....1,425,264	.....	.....1,425,264	142,071	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/17/2020....	07/15/2021....	.....	.....	3,437.33.....	.....	.....(0)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/17/2020....	07/15/2021....	6,091	...19,476,510	3,197.52.....	.....	.....976,895	.....	.....	.....1,097,684	.....	.....1,097,684	120,789	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/17/2020....	07/15/2021....	.....	.....	3,501.28.....	.....	.....(0)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/17/2020....	07/15/2021....	8,448	...27,011,210	3,197.52.....	.....	.....1,410,656	.....	.....	.....1,590,066	.....	.....1,590,066	179,410	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	07/17/2020....	07/15/2021....	.....	.....	3,517.27.....	.....	.....(0)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/09/2021....	14,498	5,319,487	366.91.....	.....	.....126,278	.....	.....	.....104,340	.....	.....104,340	(21,938)	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/09/2021....	.....	.....	398.51.....	.....	.....(0)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/09/2021....	12,704	4,666,410	367.33.....	.....	.....109,759	.....	.....	.....89,895	.....	.....89,895	(19,864)	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/09/2021....	.....	.....	401.93.....	.....	.....(0)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/12/2021....	11,774	4,327,019	367.51.....	.....	.....101,255	.....	.....	.....82,774	.....	.....82,774	(18,481)	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/12/2021....	.....	.....	402.79.....	.....	.....(0)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/13/2021....	9,225	3,377,744	366.14.....	.....	.....83,581	.....	.....	.....70,083	.....	.....70,083	(13,498)	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/13/2021....	.....	.....	397.15.....	.....	.....(0)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/14/2021....	5,171	1,898,724	367.16.....	.....	.....38,423	.....	.....	.....31,632	.....	.....31,632	(6,791)	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/14/2021....	.....	.....	386.41.....	.....	.....(0)	.....	.....	.....	.....	.....	.....0	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/15/2021....	10,592	3,886,125	366.88.....	.....	.....91,412	.....	.....	.....75,744	.....	.....75,744	(15,668)	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/15/2021....			395.99.....		(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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/02/2021....	18,552	6,791,945	366.11.....	.....	.....170,490	.....	.....142,066	.....	.....142,066	(28,424)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/02/2021....	.....	.....	401.32.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/02/2021....	26,712	9,775,169	365.94.....	.....	.....247,358	.....	.....206,700	.....	.....206,700	(40,658)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/02/2021....	.....	.....	400.72.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/06/2021....	12,229	4,475,493	365.98.....	.....	.....101,377	.....	.....85,431	.....	.....85,431	(15,946)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/06/2021....	.....	.....	388.48.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/07/2021....	4,193	1,536,545	366.46.....	.....	.....32,495	.....	.....27,118	.....	.....27,118	(5,377)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/07/2021....	.....	.....	386.44.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/08/2021....	6,636	2,434,380	366.85.....	.....	.....58,993	.....	.....48,637	.....	.....48,637	(10,356)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/08/2021....	.....	.....	402.19.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/09/2021....	13,201	4,848,020	367.25.....	.....	.....114,452	.....	.....93,883	.....	.....93,883	(20,569)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/09/2021....	.....	.....	401.65.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/20/2020....	06/29/2021....	19,141	7,000,755	365.75.....	.....	.....174,756	.....	.....147,039	.....	.....147,039	(27,717)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/20/2020....	06/29/2021....	.....	.....	396.76.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/16/2021....	14,781	5,428,349	367.26.....	.....	.....127,409	.....	.....104,739	.....	.....104,739	(22,670)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/16/2021....	.....	.....	398.91.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/16/2021....	13,766	5,053,761	367.11.....	.....	.....117,152	.....	.....96,720	.....	.....96,720	(20,432)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/16/2021....	.....	.....	395.81.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/16/2021....	11,669	4,290,319	367.67.....	.....	.....100,120	.....	.....81,562	.....	.....81,562	(18,558)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/16/2021....	.....	.....	402.98.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/19/2021....	11,762	4,321,807	367.45.....	.....	.....101,856	.....	.....83,512	.....	.....83,512	(18,344)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/19/2021....			401.65.....		(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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JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/20/2020....	06/30/2021....	4,005	1,466,543	366.2.....		31,878		26,704		26,704	(5,174)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/20/2020....	06/30/2021....	.....	.....	387.12.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/01/2021....	9,122	3,328,147	364.83.....	.....	.....88,397	.....	.....75,358	.....	.....75,358	(13,039)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/20/2020....	07/01/2021....	.....	.....	397.43.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	07/15/2021....	15,525	5,706,905	367.59.....	.....	.....142,677	.....	.....111,315	.....	.....111,315	(31,362)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	07/15/2022....	1,647	605,344	367.59.....	.....	.....21,128	.....	.....17,222	.....	.....17,222	(3,906)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	06/10/2022....	796	296,026	371.84.....	.....	.....8,375	.....	.....6,516	.....	.....6,516	(1,859)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	07/12/2022....	4,523	1,687,115	372.98.....	.....	.....46,500	.....	.....35,907	.....	.....35,907	(10,593)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	07/13/2022....	8,731	3,239,877	371.08.....	.....	.....97,263	.....	.....76,596	.....	.....76,596	(20,667)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	07/14/2022....	2,037	767,096	376.55.....	.....	.....18,029	.....	.....13,345	.....	.....13,345	(4,684)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	07/15/2022....	658	249,106	378.69.....	.....	.....5,302	.....	.....3,821	.....	.....3,821	(1,481)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	07/15/2022....	12,204	4,555,745	373.31.....	.....	.....124,233	.....	.....95,465	.....	.....95,465	(28,768)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	07/18/2022....	8,850	3,310,447	374.08.....	.....	.....87,345	.....	.....66,635	.....	.....66,635	(20,710)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	07/19/2022....	5,216	1,938,594	371.69.....	.....	.....56,902	.....	.....44,573	.....	.....44,573	(12,329)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	07/20/2022....	7,501	2,777,337	370.28.....	.....	.....86,782	.....	.....68,938	.....	.....68,938	(17,844)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	06/23/2023....	565	211,958	375.48.....	.....	.....7,243	.....	.....5,204	.....	.....5,204	(2,039)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	06/30/2023....	1,235	452,979	366.88.....	.....	.....20,755	.....	.....16,243	.....	.....16,243	(4,512)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	06/23/2022....	984	363,316	369.1.....	.....	.....11,714	.....	.....9,395	.....	.....9,395	(2,319)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	07/07/2023....	39,159	14,568,588	372.04.....	.....	.....564,276	.....	.....420,826	.....	.....420,826	(143,450)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	07/07/2023....	10,939	4,111,702	375.86.....	.....	.....139,697	.....	.....100,107	.....	.....100,107	(39,590)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	07/10/2023....	83,648	31,244,298	373.52.....	.....	.....1,145,145	.....	.....846,917	.....	.....846,917	(298,228)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	07/11/2023....	68,282	25,483,596	373.21.....		950,488		700,745		700,745	(249,743)						03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	07/12/2023....	33,034	12,319,552	372.93.....	.....	.....464,135	.....	.....343,180	.....	.....343,180	(120,955)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	07/13/2023....	52,757	19,675,716	372.95.....	.....	.....741,236	.....	.....547,926	.....	.....547,926	(193,310)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	07/14/2023....	49,852	18,587,869	372.86.....	.....	.....702,915	.....	.....519,988	.....	.....519,988	(182,927)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	07/14/2023....	3,392	1,298,618	382.8.....	.....	.....34,603	.....	.....22,877	.....	.....22,877	(11,726)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	07/14/2023....	6,497	2,437,659	375.2.....	.....	.....85,110	.....	.....61,430	.....	.....61,430	(23,680)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	07/17/2023....	98,867	36,833,953	372.56.....	.....	.....1,407,869	.....	.....1,045,878	.....	.....1,045,878	(361,991)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	06/24/2022....	1,083	396,057	365.71.....	.....	.....14,750	.....	.....12,218	.....	.....12,218	(2,532)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	07/18/2023....	41,549	15,523,219	373.61.....	.....	.....573,380	.....	.....421,078	.....	.....421,078	(152,302)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	07/19/2023....	38,775	14,490,747	373.71.....	.....	.....533,549	.....	.....391,563	.....	.....391,563	(141,986)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	07/20/2023....	52,222	19,488,303	373.18.....	.....	.....731,112	.....	.....539,402	.....	.....539,402	(191,710)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	06/24/2022....	507	188,080	370.63.....	.....	.....5,678	.....	.....4,482	.....	.....4,482	(1,196)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	06/27/2022....	662	243,912	368.53.....	.....	.....8,075	.....	.....6,521	.....	.....6,521	(1,554)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	07/07/2022....	2,437	901,801	370.07.....	.....	.....28,146	.....	.....22,396	.....	.....22,396	(5,750)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	07/08/2022....	410	154,477	376.37.....	.....	.....3,641	.....	.....2,698	.....	.....2,698	(943)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	07/08/2022....	16,532	6,176,348	373.6.....	.....	.....165,154	.....	.....126,481	.....	.....126,481	(38,673)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/21/2020....	07/11/2022....	5,258	1,958,683	372.49.....	.....	.....55,108	.....	.....42,795	.....	.....42,795	(12,313)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	06/23/2022....	607	221,976	365.82.....	.....	.....9,217	.....	.....6,805	.....	.....6,805	(2,412)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/18/2022....	224	83,345	372.36.....	.....	.....2,684	.....	.....1,846	.....	.....1,846	(838)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/21/2022....	2,881	1,073,443	372.55.....	.....	.....34,374	.....	.....23,591	.....	.....23,591	(10,783)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/22/2022....	1,845	699,470	379.18.....	.....	.....16,713	.....	.....10,507	.....	.....10,507	(6,206)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/22/2022....	5,339	1,988,288	372.43.....	.....	.....64,011	.....	.....44,025	.....	.....44,025	(19,986)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/22/2022....	5,391	2,018,259	374.4.....		59,728		40,057		40,057	(19,671)						03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/25/2022....	6,099	2,266,736	371.66.....	.....	.....75,566	.....	.....52,476	.....	.....52,476	(23,090)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/26/2022....	4,441	1,660,347	373.84.....	.....	.....50,498	.....	.....34,136	.....	.....34,136	(16,362)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/27/2022....	12,766	4,784,866	374.82.....	.....	.....139,530	.....	.....93,206	.....	.....93,206	(46,324)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/28/2022....	943	358,456	380.01.....	.....	.....8,291	.....	.....5,159	.....	.....5,159	(3,132)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/29/2022....	6,172	2,333,564	378.09.....	.....	.....59,004	.....	.....37,719	.....	.....37,719	(21,285)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/01/2022....	1,652	604,705	365.94.....	.....	.....25,101	.....	.....18,527	.....	.....18,527	(6,574)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/29/2022....	4,881	1,833,668	375.71.....	.....	.....51,539	.....	.....34,028	.....	.....34,028	(17,511)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	08/01/2022....	4,869	1,831,047	376.1.....	.....	.....50,681	.....	.....33,335	.....	.....33,335	(17,346)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	08/02/2022....	3,404	1,272,717	373.86.....	.....	.....38,877	.....	.....26,313	.....	.....26,313	(12,564)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	08/03/2022....	7,242	2,725,941	376.4.....	.....	.....74,594	.....	.....48,884	.....	.....48,884	(25,710)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/14/2023....	361	133,733	370.....	.....	.....6,112	.....	.....4,235	.....	.....4,235	(1,877)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/21/2023....	54,488	20,384,908	374.12.....	.....	.....816,769	.....	.....541,527	.....	.....541,527	(275,242)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/21/2023....	19,249	7,249,400	376.61.....	.....	.....267,177	.....	.....172,112	.....	.....172,112	(95,065)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/24/2023....	97,861	36,627,572	374.28.....	.....	.....1,462,050	.....	.....967,848	.....	.....967,848	(494,202)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/25/2023....	39,959	14,890,736	372.65.....	.....	.....627,757	.....	.....423,054	.....	.....423,054	(204,703)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/26/2023....	25,423	9,514,375	374.24.....	.....	.....380,585	.....	.....252,157	.....	.....252,157	(128,428)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/05/2022....	487	183,447	376.34.....	.....	.....4,914	.....	.....3,199	.....	.....3,199	(1,715)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/27/2023....	60,625	22,799,300	376.07.....	.....	.....858,452	.....	.....556,924	.....	.....556,924	(301,528)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/28/2023....	59,762	22,380,809	374.5.....	.....	.....888,659	.....	.....587,029	.....	.....587,029	(301,630)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/28/2023....	8,259	3,107,764	376.31.....	.....	.....116,115	.....	.....75,140	.....	.....75,140	(40,975)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/28/2023....	11,369	4,324,812	380.42.....	.....	.....140,401	.....	.....86,397	.....	.....86,397	(54,004)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/31/2023....	69,340	26,111,270	376.57.....		968,676		625,115		625,115	(343,561)						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	08/01/2023....	33,359	12,509,254	374.99.....	.....	.....489,709	.....	.....321,792	.....	.....321,792	(167,917)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	08/02/2023....	24,985	9,422,207	377.12.....	.....	.....343,539	.....	.....220,273	.....	.....220,273	(123,266)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	08/03/2023....	51,855	19,517,313	376.38.....	.....	.....730,123	.....	.....472,210	.....	.....472,210	(257,913)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/06/2022....	212	80,371	379.7.....	.....	.....1,846	.....	.....1,146	.....	.....1,146	(700)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/08/2022....	269	101,522	377.87.....	.....	.....2,544	.....	.....1,622	.....	.....1,622	(922)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/12/2022....	455	171,836	377.52.....	.....	.....4,388	.....	.....2,817	.....	.....2,817	(1,571)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/14/2022....	604	223,153	369.41.....	.....	.....8,113	.....	.....5,772	.....	.....5,772	(2,341)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/15/2022....	623	233,641	374.9.....	.....	.....6,724	.....	.....4,476	.....	.....4,476	(2,248)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/04/2020....	07/15/2022....	514	189,892	369.21.....	.....	.....6,964	.....	.....4,967	.....	.....4,967	(1,997)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/29/2021....	12,576	4,636,346	368.66.....	.....	.....126,265	.....	.....83,161	.....	.....83,161	(43,104)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/29/2021....	.....	.....	403.06.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/30/2021....	22,839	8,439,345	369.52.....	.....	.....215,597	.....	.....140,009	.....	.....140,009	(75,588)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/30/2021....	.....	.....	400.48.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/30/2021....	28,052	10,380,672	370.05.....	.....	.....259,482	.....	.....166,338	.....	.....166,338	(93,144)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/30/2021....	.....	.....	402.03.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/30/2021....	24,642	9,133,952	370.66.....	.....	.....225,724	.....	.....141,830	.....	.....141,830	(83,894)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/30/2021....	.....	.....	407.1.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	08/02/2021....	14,510	5,380,267	370.79.....	.....	.....132,189	.....	.....83,099	.....	.....83,099	(49,090)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	08/02/2021....	.....	.....	407.09.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	08/03/2021....	6,522	2,411,107	369.69.....	.....	.....60,328	.....	.....39,297	.....	.....39,297	(21,031)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	08/03/2021....	.....	.....	398.91.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/23/2021....	20,082	7,396,125	368.29.....	.....	.....201,627	.....	.....133,823	.....	.....133,823	(67,804)	.....	.....	.....	.....	.....	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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/23/2021....	.....	.....	400.28.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/23/2021....	14,653	5,389,286	367.79.....	.....	.....151,807	.....	.....101,644	.....	.....101,644	(50,163)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/23/2021....	.....	.....	400.84.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/23/2021....	25,426	9,367,056	368.41.....	.....	.....258,833	.....	.....170,407	.....	.....170,407	(88,426)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/23/2021....	.....	.....	404.05.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/26/2021....	19,065	7,025,907	368.53.....	.....	.....193,125	.....	.....127,272	.....	.....127,272	(65,853)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/26/2021....	.....	.....	404.28.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/27/2021....	14,005	5,161,137	368.53.....	.....	.....136,826	.....	.....90,996	.....	.....90,996	(45,830)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/27/2021....	.....	.....	398.17.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/28/2021....	8,362	3,090,096	369.52.....	.....	.....68,739	.....	.....45,275	.....	.....45,275	(23,464)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/28/2021....	.....	.....	389.73.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/20/2021....	13,955	5,130,673	367.66.....	.....	.....132,293	.....	.....90,213	.....	.....90,213	(42,080)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/20/2021....	.....	.....	391.51.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	08/04/2021....	5,072	1,883,822	371.43.....	.....	.....37,734	.....	.....23,868	.....	.....23,868	(13,866)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	08/04/2021....	.....	.....	390.85.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	08/05/2021....	15,713	5,833,665	371.27.....	.....	.....139,843	.....	.....87,050	.....	.....87,050	(52,793)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	08/05/2021....	.....	.....	406.76.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/21/2021....	5,104	1,881,562	368.62.....	.....	.....43,285	.....	.....29,035	.....	.....29,035	(14,250)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/21/2021....	.....	.....	388.63.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/22/2021....	10,093	3,716,344	368.21.....	.....	.....101,334	.....	.....67,394	.....	.....67,394	(33,940)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/06/2020....	07/22/2021....	.....	.....	399.75.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/11/2020....	06/13/2022....	10,440	2,784,185	266.68.....		68,696		50,995		50,995	(17,701)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/11/2020....	07/08/2022....	6,739	1,801,355	267.32.....	.....	.....43,599	.....	.....32,167	.....	.....32,167	(11,432)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/11/2020....	07/11/2022....	6,103	1,641,931	269.05.....	.....	.....35,579	.....	.....25,471	.....	.....25,471	(10,108)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/11/2020....	07/14/2022....	6,627	1,772,925	267.55.....	.....	.....42,542	.....	.....31,272	.....	.....31,272	(11,270)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/11/2020....	07/15/2022....	9,222	2,458,220	266.55.....	.....	.....62,989	.....	.....47,074	.....	.....47,074	(15,915)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/11/2020....	07/18/2022....	7,874	2,112,296	268.27.....	.....	.....48,502	.....	.....35,268	.....	.....35,268	(13,234)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/11/2020....	07/20/2022....	8,855	2,376,730	268.41.....	.....	.....54,192	.....	.....39,315	.....	.....39,315	(14,877)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/11/2020....	07/22/2022....	8,633	2,306,131	267.13.....	.....	.....57,237	.....	.....42,454	.....	.....42,454	(14,783)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/11/2020....	07/25/2022....	7,246	1,945,148	268.46.....	.....	.....44,415	.....	.....32,226	.....	.....32,226	(12,189)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/11/2020....	07/28/2022....	12,270	3,250,449	264.92.....	.....	.....93,371	.....	.....71,638	.....	.....71,638	(21,733)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/11/2020....	07/29/2022....	10,761	2,886,716	268.26.....	.....	.....67,040	.....	.....48,839	.....	.....48,839	(18,201)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/11/2020....	06/16/2022....	9,266	2,463,202	265.83.....	.....	.....64,399	.....	.....48,522	.....	.....48,522	(15,877)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/11/2020....	08/02/2022....	5,256	1,413,883	268.98.....	.....	.....31,434	.....	.....22,644	.....	.....22,644	(8,790)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/11/2020....	08/05/2022....	4,604	1,239,736	269.29.....	.....	.....27,070	.....	.....19,417	.....	.....19,417	(7,653)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/11/2020....	08/08/2022....	29,816	8,059,211	270.3.....	.....	.....165,180	.....	.....116,386	.....	.....116,386	(48,794)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/11/2020....	08/10/2022....	5,305	1,444,561	272.29.....	.....	.....25,943	.....	.....17,621	.....	.....17,621	(8,322)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/11/2020....	07/07/2023....	6,324	1,675,412	264.93.....	.....	.....64,188	.....	.....47,161	.....	.....47,161	(17,027)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/11/2020....	07/31/2023....	1,744	461,107	264.41.....	.....	.....18,346	.....	.....13,581	.....	.....13,581	(4,765)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/11/2020....	06/20/2022....	8,664	2,292,759	264.64.....	.....	.....64,978	.....	.....49,866	.....	.....49,866	(15,112)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/11/2020....	06/22/2022....	5,247	1,392,764	265.44.....	.....	.....37,569	.....	.....28,483	.....	.....28,483	(9,086)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/11/2020....	06/24/2022....	8,189	2,167,195	264.65.....	.....	.....61,581	.....	.....47,276	.....	.....47,276	(14,305)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/11/2020....	06/27/2022....	6,408	1,717,750	268.05.....	.....	.....39,219	.....	.....28,514	.....	.....28,514	(10,705)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/11/2020....	06/30/2022....	5,904	1,586,507	268.73.....		34,714		24,954		24,954	(9,760)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/11/2020....	07/05/2022....	10,748	2,860,254	266.11.....	.....	.....74,701	.....	.....	.....56,166	56,166	(18,535)	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/11/2020....	07/07/2022....	6,152	1,644,275	267.29.....	.....	.....39,863	.....	.....	.....29,402	29,402	(10,461)	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	08/13/2020....	10/15/2020....	8,617	...25,813,565	2,995.68.....	.....	.....1,845,316	.....	.....	.....2,001,614	2,001,614	156,299	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	08/13/2020....	10/15/2020....	.....	.....	3,250.31.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	08/13/2020....	10/15/2020....	3,531	...10,578,345	2,995.68.....	.....	.....910,910	.....	.....	.....979,268	979,268	68,358	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	08/13/2020....	10/15/2020....	.....	.....	3,310.23.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	08/13/2020....	10/15/2020....	9,765	...29,253,474	2,995.68.....	.....	.....2,619,910	.....	.....	.....2,807,872	2,807,872	187,962	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	08/13/2020....	10/15/2020....	.....	.....	3,325.2.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/14/2020....	07/11/2022....	342	125,684	367.12.....	.....	.....4,403	.....	.....	.....3,652	3,652	(751)	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/14/2020....	08/09/2022....	4,840	1,817,353	375.48.....	.....	.....45,110	.....	.....	.....34,555	34,555	(10,555)	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/14/2020....	08/10/2022....	3,312	1,248,366	376.97.....	.....	.....28,943	.....	.....	.....21,828	21,828	(7,115)	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/14/2020....	08/11/2022....	1,720	654,461	380.41.....	.....	.....12,920	.....	.....	.....9,357	9,357	(3,563)	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/14/2020....	08/12/2022....	9,123	...3,402,444	372.94.....	.....	.....94,882	.....	.....	.....74,667	74,667	(20,215)	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/14/2020....	07/27/2023....	633	239,717	378.85.....	.....	.....7,327	.....	.....	.....5,152	5,152	(2,175)	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/14/2020....	07/28/2023....	592	218,924	369.61.....	.....	.....9,199	.....	.....	.....7,098	7,098	(2,101)	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/14/2020....	08/04/2023....	46,579	...17,608,097	378.03.....	.....	.....556,614	.....	.....	.....395,328	395,328	(161,286)	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/14/2020....	08/04/2023....	25,698	...9,799,833	381.35.....	.....	.....274,966	.....	.....	.....188,286	188,286	(86,680)	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/14/2020....	08/07/2023....	78,051	...29,415,156	376.87.....	.....	.....970,176	.....	.....	.....697,828	697,828	(272,348)	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/14/2020....	08/08/2023....	25,033	...9,450,477	377.52.....	.....	.....304,903	.....	.....	.....217,791	217,791	(87,112)	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/14/2020....	07/15/2022....	818	310,000	379.01.....	.....	.....6,355	.....	.....	.....4,664	4,664	(1,691)	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/14/2020....	08/09/2023....	34,235	...12,891,618	376.56.....	.....	.....430,337	.....	.....	.....310,565	310,565	(119,772)	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/14/2020....	08/10/2023....	43,742	...16,450,786	376.09.....		558,580			405,060	405,060	(153,520)					03.....

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/14/2020....	08/11/2023....	39,421	14,799,503	375.42.....	.....	.....514,447	.....	.....375,749	.....	.....375,749	(138,698)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/14/2020....	08/11/2023....	6,975	2,608,536	374.01.....	.....	.....95,202	.....	.....70,501	.....	.....70,501	(24,701)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/14/2020....	08/11/2023....	5,325	2,017,837	378.95.....	.....	.....62,034	.....	.....43,626	.....	.....43,626	(18,408)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/14/2020....	07/15/2022....	402	147,682	367.68.....	.....	.....5,065	.....	.....4,182	.....	.....4,182	(883)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/14/2020....	07/22/2022....	439	165,628	377.19.....	.....	.....3,732	.....	.....2,800	.....	.....2,800	(932)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/14/2020....	07/28/2022....	1,431	539,978	377.28.....	.....	.....12,194	.....	.....9,143	.....	.....9,143	(3,051)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/14/2020....	08/04/2022....	4,109	1,579,197	384.29.....	.....	.....25,519	.....	.....17,585	.....	.....17,585	(7,934)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/14/2020....	08/05/2022....	6,550	2,477,631	378.27.....	.....	.....53,775	.....	.....39,945	.....	.....39,945	(13,830)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/14/2020....	08/05/2022....	3,435	1,292,106	376.16.....	.....	.....30,949	.....	.....23,541	.....	.....23,541	(7,408)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/14/2020....	08/08/2022....	8,484	3,202,386	377.48.....	.....	.....72,365	.....	.....54,251	.....	.....54,251	(18,114)	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09.	08/18/2020....	08/13/2021....	7,283	24,565,951	3,372.85.....	.....	.....993,097	.....	.....934,958	.....	.....934,958	(58,140)	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09.	08/18/2020....	08/13/2021....	.....	.....	3,625.81.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09.	08/18/2020....	08/13/2021....	3,887	13,110,200	3,372.85.....	.....	.....637,193	.....	.....602,878	.....	.....602,878	(34,314)	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09.	08/18/2020....	08/13/2021....	.....	.....	3,693.27.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09.	08/18/2020....	08/13/2021....	8,494	28,649,359	3,372.85.....	.....	.....1,445,613	.....	.....1,369,408	.....	.....1,369,408	(76,204)	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09.	08/18/2020....	08/13/2021....	.....	.....	3,710.14.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653...	08/19/2020....	08/13/2021....	72,539,683	72,539,683	3,372.85.....	.....	.....3,424,598	.....	.....3,091,458	.....	.....3,091,458	(333,141)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653...	08/19/2020....	08/13/2021....	6,564,807	6,564,807	3,372.85.....	.....	.....346,819	.....	.....312,743	.....	.....312,743	(34,075)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653...	08/19/2020....	08/13/2021....	59,696,642	59,696,642	3,372.85.....	.....	.....3,220,037	.....	.....2,907,096	.....	.....2,907,096	(312,941)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653...	08/19/2020....	08/13/2021....	4,538,488	4,538,488	3,372.85.....	.....	.....224,292	.....	.....202,636	.....	.....202,636	(21,656)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653...	08/19/2020....	08/13/2021....	4,214,930	4,214,930	3,372.85.....	.....	.....219,724	.....	.....198,441	.....	.....198,441	(21,284)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Morgan Stanley & Co Intern 4PQUHN3JPFGFNF3BB653...	08/19/2020....	08/13/2021....	6,003,709	6,003,709	3,372.85.....	.....	.....398,706	.....	.....357,977	.....	.....357,977	(40,729)	.....	.....	.....	.....	.....	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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/20/2020....	08/13/2021....	16,801	6,192,860	368.6.....	.....	.....162,130	.....	.....117,205	.....	.....117,205	(44,925)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/20/2020....	08/15/2022....	1,392	512,951	368.6.....	.....	.....18,509	.....	.....14,173	.....	.....14,173	(4,336)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/25/2020....	06/29/2021....	17,728	4,618,957	260.54.....	.....	.....109,916	.....	.....88,531	.....	.....88,531	(21,385)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/25/2020....	06/29/2021....	.....	.....	278.84.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/25/2020....	07/16/2021....	8,247	2,147,304	260.38.....	.....	.....50,553	.....	.....40,910	.....	.....40,910	(9,643)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/25/2020....	07/16/2021....	.....	.....	276.68.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/25/2020....	07/19/2021....	11,409	2,968,811	260.21.....	.....	.....71,080	.....	.....57,723	.....	.....57,723	(13,357)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/25/2020....	07/19/2021....	.....	.....	276.61.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/25/2020....	07/21/2021....	9,359	2,439,369	260.64.....	.....	.....57,559	.....	.....46,411	.....	.....46,411	(11,148)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/25/2020....	07/21/2021....	.....	.....	277.86.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/25/2020....	07/23/2021....	9,205	2,402,863	261.04.....	.....	.....54,217	.....	.....43,325	.....	.....43,325	(10,892)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/25/2020....	07/23/2021....	.....	.....	277.4.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/25/2020....	07/27/2021....	12,427	3,250,007	261.53.....	.....	.....72,822	.....	.....57,631	.....	.....57,631	(15,191)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/25/2020....	07/27/2021....	.....	.....	279.28.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/25/2020....	07/29/2021....	9,321	2,443,341	262.14.....	.....	.....51,637	.....	.....40,288	.....	.....40,288	(11,349)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/25/2020....	07/29/2021....	.....	.....	279.07.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/25/2020....	07/30/2021....	14,868	3,909,116	262.92.....	.....	.....76,868	.....	.....58,925	.....	.....58,925	(17,943)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/25/2020....	07/30/2021....	.....	.....	279.21.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/25/2020....	08/02/2021....	9,090	2,391,993	263.16.....	.....	.....45,811	.....	.....34,864	.....	.....34,864	(10,947)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/25/2020....	08/02/2021....	.....	.....	278.85.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/25/2020....	08/04/2021....	11,741	3,089,789	263.17.....	.....	.....59,056	.....	.....44,961	.....	.....44,961	(14,095)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	08/25/2020....	08/04/2021....			278.73.....		(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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/06/2021....	10,030	2,639,864	263.19.....	50,452	.....	.....38,399	.....	.....38,399	(12,053)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/06/2021....	.....	.....	278.72.....	(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	06/30/2021....	15,257	3,978,016	260.74.....	90,930	.....	.....72,909	.....	.....72,909	(18,021)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	06/30/2021....	.....	.....	277.51.....	(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/10/2021....	11,068	2,915,862	263.46.....	53,235	.....	.....40,129	.....	.....40,129	(13,106)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/10/2021....	.....	.....	277.72.....	(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/13/2021....	14,267	3,734,450	261.75.....	78,184	.....	.....61,368	.....	.....61,368	(16,816)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/13/2021....	.....	.....	276.37.....	(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/17/2021....	13,234	3,471,196	262.29.....	71,332	.....	.....55,371	.....	.....55,371	(15,961)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/17/2021....	.....	.....	277.54.....	(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/20/2021....	14,523	3,820,196	263.04.....	74,795	.....	.....57,204	.....	.....57,204	(17,591)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/20/2021....	.....	.....	278.52.....	(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/24/2021....	16,156	4,242,855	262.62.....	85,141	.....	.....65,731	.....	.....65,731	(19,410)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/24/2021....	.....	.....	277.7.....	(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	07/02/2021....	8,529	2,217,993	260.04.....	49,812	.....	.....40,489	.....	.....40,489	(9,323)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	07/02/2021....	.....	.....	273.94.....	(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	07/06/2021....	12,954	3,368,643	260.05.....	77,075	.....	.....62,739	.....	.....62,739	(14,336)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	07/06/2021....	.....	.....	274.55.....	(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	07/07/2021....	8,802	2,289,035	260.06.....	53,076	.....	.....43,120	.....	.....43,120	(9,956)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	07/07/2021....	.....	.....	274.97.....	(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	07/09/2021....	13,908	3,627,005	260.79.....	80,526	.....	.....64,513	.....	.....64,513	(16,013)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	07/09/2021....			276.06.....	(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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	07/12/2021....	22,033	5,746,277	260.8.....	128,013	.....	.....102,621	.....	.....102,621	(25,392)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	07/12/2021....	.....	.....	276.17.....	(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	07/13/2021....	11,494	2,991,465	260.26.....	69,540	.....	.....56,354	.....	.....56,354	(13,186)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	07/13/2021....	.....	.....	275.71.....	(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	07/14/2021....	9,727	2,534,002	260.52.....	54,956	.....	.....44,175	.....	.....44,175	(10,781)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	07/14/2021....	.....	.....	274.12.....	(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/13/2021....	18,897	6,962,778	368.46.....	167,238	.....	.....130,044	.....	.....130,044	(37,194)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/13/2021....	.....	.....	404.37.....	(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/16/2021....	15,423	5,683,224	368.5.....	136,490	.....	.....106,246	.....	.....106,246	(30,244)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/16/2021....	.....	.....	404.36.....	(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/17/2021....	9,795	3,618,358	369.42.....	76,301	.....	.....58,542	.....	.....58,542	(17,759)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/17/2021....	.....	.....	394.03.....	(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/18/2021....	6,847	2,537,080	370.52.....	46,083	.....	.....34,374	.....	.....34,374	(11,709)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/18/2021....	.....	.....	389.36.....	(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/19/2021....	20,291	7,504,541	369.85.....	162,123	.....	.....123,641	.....	.....123,641	(38,482)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/19/2021....	.....	.....	399.21.....	(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/20/2021....	24,400	9,029,294	370.05.....	197,154	.....	.....150,124	.....	.....150,124	(47,030)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/20/2021....	.....	.....	403.29.....	(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/09/2021....	19,569	7,260,135	371.01.....	149,700	.....	.....111,623	.....	.....111,623	(38,077)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/09/2021....	.....	.....	407.53.....	(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/10/2021....	19,007	7,056,983	371.29.....	130,766	.....	.....96,945	.....	.....96,945	(33,821)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/10/2021....			394.34.....	(0)					0						03.....

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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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/11/2021....	4,333	1,599,682	369.19.....	.....	.....31,327	.....	.....23,955	.....	.....23,955	(7,372)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/11/2021....	.....	.....	388.72.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/12/2021....	18,365	6,765,181	368.37.....	.....	.....159,593	.....	.....124,510	.....	.....124,510	(35,083)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/12/2021....	.....	.....	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.	08/25/2020....	08/13/2021....	19,368	7,131,868	368.23.....	.....	.....172,569	.....	.....134,827	.....	.....134,827	(37,742)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/13/2021....	.....	.....	402.94.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/13/2021....	22,900	8,422,698	367.81.....	.....	.....206,325	.....	.....162,295	.....	.....162,295	(44,030)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/13/2021....	.....	.....	400.22.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/06/2021....	18,339	6,818,294	371.79.....	.....	.....131,491	.....	.....96,699	.....	.....96,699	(34,792)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/06/2021....	.....	.....	403.95.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/20/2021....	25,103	9,284,743	369.87.....	.....	.....206,846	.....	.....157,696	.....	.....157,696	(49,150)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/20/2021....	.....	.....	405.15.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/20/2021....	22,228	8,228,220	370.18.....	.....	.....180,266	.....	.....136,825	.....	.....136,825	(43,441)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/20/2021....	.....	.....	405.98.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/23/2021....	21,324	7,893,564	370.17.....	.....	.....173,579	.....	.....131,789	.....	.....131,789	(41,790)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/23/2021....	.....	.....	405.61.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/24/2021....	12,504	4,621,754	369.63.....	.....	.....103,156	.....	.....79,086	.....	.....79,086	(24,070)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/24/2021....	.....	.....	401.42.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/06/2021....	24,845	9,208,977	370.66.....	.....	.....192,050	.....	.....144,069	.....	.....144,069	(47,981)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/06/2021....	.....	.....	405.59.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/06/2021....	16,497	6,116,650	370.78.....	.....	.....127,025	.....	.....95,065	.....	.....95,065	(31,960)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/25/2020....	08/06/2021....			406.6.....		(0)					0						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/27/2020....	07/08/2022....	11,642	3,560,485	305.84.....	.....	.....139,510	.....	.....95,251	.....	.....95,251	(44,259)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/27/2020....	06/20/2022....	7,855	2,374,482	302.29.....	.....	.....109,199	.....	.....78,074	.....	.....78,074	(31,125)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/27/2020....	07/07/2023....	9,304	2,905,072	312.23.....	.....	.....109,704	.....	.....70,276	.....	.....70,276	(39,427)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/27/2020....	07/07/2023....	11,987	3,674,525	306.53.....	.....	.....176,312	.....	.....119,586	.....	.....119,586	(56,726)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/27/2020....	06/19/2023....	15,274	4,639,710	303.77.....	.....	.....246,400	.....	.....172,072	.....	.....172,072	(74,328)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/27/2020....	07/01/2022....	8,882	2,710,367	305.16.....	.....	.....109,264	.....	.....75,348	.....	.....75,348	(33,915)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/27/2020....	07/14/2023....	10,206	3,146,757	308.32.....	.....	.....140,852	.....	.....93,283	.....	.....93,283	(47,570)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/27/2020....	07/15/2022....	5,605	1,737,886	310.04.....	.....	.....55,214	.....	.....35,838	.....	.....35,838	(19,376)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/27/2020....	07/06/2023....	12,147	3,725,734	306.72.....	.....	.....177,295	.....	.....120,386	.....	.....120,386	(56,909)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/27/2020....	06/09/2023....	10,284	3,119,848	303.38.....	.....	.....167,437	.....	.....117,251	.....	.....117,251	(50,186)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/27/2020....	06/14/2023....	10,687	3,249,315	304.04.....	.....	.....170,292	.....	.....118,654	.....	.....118,654	(51,638)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/27/2020....	06/29/2023....	18,136	5,536,694	305.29.....	.....	.....278,133	.....	.....191,223	.....	.....191,223	(86,910)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/27/2020....	06/26/2023....	29,302	8,913,809	304.21.....	.....	.....466,816	.....	.....307,209	.....	.....307,209	(159,607)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/27/2020....	06/12/2023....	15,784	4,791,215	303.54.....	.....	.....255,889	.....	.....179,074	.....	.....179,074	(76,815)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/27/2020....	07/03/2023....	26,024	7,969,734	306.25.....	.....	.....385,945	.....	.....218,970	.....	.....218,970	(166,975)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/27/2020....	06/21/2023....	11,138	3,363,992	302.04.....	.....	.....191,376	.....	.....135,635	.....	.....135,635	(55,741)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/27/2020....	06/27/2022....	7,937	2,424,582	305.49.....	.....	.....95,858	.....	.....65,914	.....	.....65,914	(29,944)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/27/2020....	06/23/2023....	16,979	5,167,971	304.37.....	.....	.....268,522	.....	.....186,739	.....	.....186,739	(81,784)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/27/2020....	06/05/2023....	11,035	3,346,472	303.27.....	.....	.....180,030	.....	.....126,602	.....	.....126,602	(53,428)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/27/2020....	06/27/2023....	15,075	4,569,422	303.12.....	.....	.....249,942	.....	.....175,431	.....	.....175,431	(74,511)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/27/2020....	07/13/2023....	20,769	6,369,474	306.68.....	.....	.....304,752	.....	.....170,164	.....	.....170,164	(134,588)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/27/2020....	07/10/2023....	14,617	4,462,433	305.3.....		225,360		154,590		154,590	(70,769)						03.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/27/2020....	07/11/2023....	15,888	4,857,252	305.71.....	.....	.....241,426	.....	.....165,736	.....	.....165,736	(75,689)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/27/2020....	06/30/2023....	11,765	3,592,762	305.38.....	.....	.....179,922	.....	.....123,438	.....	.....123,438	(56,484)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/27/2020....	07/12/2022....	9,413	2,876,519	305.59.....	.....	.....114,469	.....	.....78,437	.....	.....78,437	(36,032)	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	08/27/2020....	06/06/2022....	9,859	3,015,128	305.81.....	.....	.....115,369	.....	.....79,508	.....	.....79,508	(35,861)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/28/2020....	07/28/2022....	1,377	511,530	371.43.....	.....	.....15,962	.....	.....12,021	.....	.....12,021	(3,941)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/22/2022....	4,722	1,786,214	378.27.....	.....	.....41,932	.....	.....29,357	.....	.....29,357	(12,575)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/23/2022....	3,457	1,289,323	372.96.....	.....	.....38,407	.....	.....28,540	.....	.....28,540	(9,867)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/24/2022....	10,415	3,915,998	376.01.....	.....	.....102,063	.....	.....73,372	.....	.....73,372	(28,691)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/25/2022....	3,134	1,187,152	378.77.....	.....	.....27,299	.....	.....19,016	.....	.....19,016	(8,283)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/26/2022....	3,516	1,331,453	378.64.....	.....	.....30,839	.....	.....21,514	.....	.....21,514	(9,325)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/26/2022....	5,675	2,115,548	372.81.....	.....	.....63,556	.....	.....47,332	.....	.....47,332	(16,224)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/14/2023....	84,196	31,515,382	374.31.....	.....	.....1,194,740	.....	.....842,067	.....	.....842,067	(352,673)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/15/2023....	31,132	11,640,881	373.92.....	.....	.....447,367	.....	.....316,599	.....	.....316,599	(130,768)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/16/2023....	26,675	9,992,898	374.61.....	.....	.....375,324	.....	.....263,802	.....	.....263,802	(111,522)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/17/2023....	42,132	15,858,598	376.4.....	.....	.....560,781	.....	.....386,770	.....	.....386,770	(174,011)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/05/2022....	1,776	679,600	382.72.....	.....	.....12,679	.....	.....8,367	.....	.....8,367	(4,312)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/18/2023....	41,328	15,556,644	376.42.....	.....	.....550,074	.....	.....379,303	.....	.....379,303	(170,771)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/18/2023....	15,849	6,007,891	379.08.....	.....	.....193,670	.....	.....129,741	.....	.....129,741	(63,929)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/21/2023....	84,332	31,738,442	376.35.....	.....	.....1,126,679	.....	.....777,758	.....	.....777,758	(348,921)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/22/2023....	22,759	8,578,820	376.95.....	.....	.....298,364	.....	.....204,753	.....	.....204,753	(93,611)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/23/2023....	19,493	7,323,948	375.72.....	.....	.....265,886	.....	.....184,832	.....	.....184,832	(81,054)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/24/2023....	49,853	18,758,830	376.28.....		668,534		461,998		461,998	(206,536)						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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/25/2023....	56,018	21,067,855	376.09.....	.....	.....756,245	.....	.....523,619	.....	.....523,619	(232,626)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/25/2023....	30,436	11,516,241	378.38.....	.....	.....381,967	.....	.....258,066	.....	.....258,066	(123,901)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/05/2022....	1,493	555,545	372.11.....	.....	.....16,930	.....	.....12,673	.....	.....12,673	(4,257)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/12/2022....	7,848	2,937,581	374.3.....	.....	.....81,778	.....	.....59,836	.....	.....59,836	(21,942)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/15/2022....	4,977	1,862,519	374.25.....	.....	.....52,106	.....	.....38,151	.....	.....38,151	(13,955)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/16/2022....	5,815	2,181,797	375.17.....	.....	.....58,620	.....	.....42,508	.....	.....42,508	(16,112)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/17/2022....	2,640	990,991	375.34.....	.....	.....26,455	.....	.....19,144	.....	.....19,144	(7,311)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/18/2022....	3,235	1,226,366	379.1.....	.....	.....27,594	.....	.....19,115	.....	.....19,115	(8,479)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/28/2020....	08/19/2022....	12,978	4,856,138	374.18.....	.....	.....136,659	.....	.....100,231	.....	.....100,231	(36,428)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/03/2020....	08/27/2021....	19,013	7,022,647	369.37.....	.....	.....164,838	.....	.....122,547	.....	.....122,547	(42,291)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/03/2020....	08/27/2021....	.....	.....	400.67.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/03/2020....	08/27/2021....	17,799	6,587,210	370.09.....	.....	.....151,825	.....	.....111,493	.....	.....111,493	(40,332)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/03/2020....	08/27/2021....	.....	.....	406.11.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/03/2020....	08/30/2021....	24,186	8,953,088	370.18.....	.....	.....206,063	.....	.....151,207	.....	.....151,207	(54,856)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/03/2020....	08/30/2021....	.....	.....	406.21.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/03/2020....	08/31/2021....	16,958	6,266,044	369.5.....	.....	.....145,332	.....	.....108,010	.....	.....108,010	(37,322)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/03/2020....	08/31/2021....	.....	.....	399.57.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/03/2020....	09/01/2021....	4,187	1,553,400	371.04.....	.....	.....29,181	.....	.....20,952	.....	.....20,952	(8,229)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/03/2020....	09/01/2021....	.....	.....	390.62.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/03/2020....	09/02/2021....	5,970	2,216,248	371.26.....	.....	.....41,429	.....	.....29,623	.....	.....29,623	(11,806)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/03/2020....	09/02/2021....	.....	.....	391.07.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/03/2020....	08/25/2021....	10,606	3,920,156	369.62.....	.....	.....77,741	.....	.....57,048	.....	.....57,048	(20,693)	.....	.....	.....	.....	.....	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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/03/2020....	08/25/2021....	.....	.....	388.63.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/03/2020....	08/26/2021....	21,700	8,007,804	369.02.....	.....	.....192,915	.....	.....144,116	.....	.....144,116	(48,799)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/03/2020....	08/26/2021....	.....	.....	401.62.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/03/2020....	08/27/2021....	28,920	10,666,519	368.83.....	.....	.....262,593	.....	.....196,650	.....	.....196,650	(65,943)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/03/2020....	08/27/2021....	.....	.....	403.44.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	09/08/2020....	11/13/2020....	3,534	11,027,175	3,120.46.....	.....	.....782,984	.....	.....655,752	.....	.....655,752	(127,232)	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	09/08/2020....	11/13/2020....	.....	.....	3,448.11.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	09/08/2020....	06/15/2021....	5,332	16,351,303	3,066.59.....	.....	.....1,048,145	.....	.....1,031,610	.....	.....1,031,610	(16,534)	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	09/08/2020....	06/15/2021....	.....	.....	3,357.92.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	09/08/2020....	06/15/2021....	11,663	35,765,149	3,066.59.....	.....	.....2,400,855	.....	.....2,362,047	.....	.....2,362,047	(38,808)	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	09/08/2020....	06/15/2021....	.....	.....	3,373.25.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	09/08/2020....	06/15/2021....	13,050	40,020,257	3,066.59.....	.....	.....2,064,640	.....	.....2,035,161	.....	.....2,035,161	(29,479)	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	09/08/2020....	06/15/2021....	.....	.....	3,296.58.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	09/08/2020....	11/13/2020....	8,626	26,917,088	3,120.46.....	.....	.....1,979,392	.....	.....1,936,434	.....	.....1,936,434	(42,958)	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	09/08/2020....	11/13/2020....	.....	.....	3,463.71.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	09/08/2020....	11/13/2020....	6,919	21,589,027	3,120.46.....	.....	.....1,292,944	.....	.....1,282,146	.....	.....1,282,146	(10,797)	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	09/08/2020....	11/13/2020....	.....	.....	3,385.7.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	09/08/2020....	12/15/2020....	3,316	10,506,568	3,168.8.....	.....	.....688,746	.....	.....667,912	.....	.....667,912	(20,834)	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	09/08/2020....	12/15/2020....	.....	.....	3,501.52.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	09/08/2020....	12/15/2020....	9,097	28,826,669	3,168.8.....	.....	.....1,956,680	.....	.....1,892,575	.....	.....1,892,575	(64,105)	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	09/08/2020....	12/15/2020....	.....	.....	3,517.37.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	09/08/2020....	12/15/2020....	10,172	32,232,748	3,168.8.....		1,784,583		1,746,168		1,746,168	(38,415)						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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S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	09/08/2020....	12/15/2020....			3,438.15.....		(0)					0						03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	09/08/2020....	05/14/2021....	4,392	12,578,545	2,863.7.....		899,226		892,440		892,440	(6,786)						03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	09/08/2020....	05/14/2021....			3,135.75.....		(0)					0						03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	09/08/2020....	05/14/2021....	14,139	40,490,112	2,863.7.....		3,038,168		3,014,798		3,014,798	(23,371)						03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	09/08/2020....	05/14/2021....			3,150.07.....		(0)					0						03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	09/08/2020....	05/14/2021....	8,769	25,111,413	2,863.7.....		1,432,698		1,422,888		1,422,888	(9,810)						03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	09/08/2020....	05/14/2021....			3,078.48.....		(0)					0						03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/10/2020....	01/15/2021....	6,298	20,716,014	3,289.29.....		1,080,047		1,017,519		1,017,519	(62,528)						03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/10/2020....	01/15/2021....			3,601.77.....		(0)					0						03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/10/2020....	04/15/2021....	4,165	11,593,168	2,783.36.....		875,685		860,490		860,490	(15,196)						03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/10/2020....	04/15/2021....			3,047.78.....		(0)					0						03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/10/2020....	04/15/2021....	9,552	26,587,156	2,783.36.....		2,107,784		2,071,188		2,071,188	(36,596)						03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/10/2020....	04/15/2021....			3,061.7.....		(0)					0						03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/10/2020....	04/15/2021....	8,693	24,195,888	2,783.36.....		1,457,825		1,434,032		1,434,032	(23,792)						03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/10/2020....	04/15/2021....			2,992.11.....		(0)					0						03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/10/2020....	01/15/2021....	12,796	42,091,268	3,289.29.....		2,273,803		2,135,619		2,135,619	(138,184)						03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/10/2020....	01/15/2021....			3,618.22.....		(0)					0						03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/10/2020....	01/15/2021....	6,645	21,856,839	3,289.29.....		953,470		908,047		908,047	(45,422)						03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/10/2020....	01/15/2021....			3,535.99.....		(0)					0						03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/10/2020....	02/12/2021....	3,427	11,584,451	3,380.16.....		516,649		474,170		474,170	(42,479)						03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/10/2020....	02/12/2021....			3,701.28.....		(0)					0						03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/10/2020....	02/12/2021....	9,047	30,580,544	3,380.16.....		1,408,267		1,287,308		1,287,308	(120,959)						03.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/10/2020....	02/12/2021....		3,718.18.....		(0)					0						03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/10/2020....	02/12/2021....	8,212	27,756,556	3,380.16.....	1,051,415		981,140		981,140	(70,274)						03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/10/2020....	02/12/2021....		3,633.67.....		(0)					0						03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/10/2020....	03/15/2021....	4,247	11,514,244	2,711.02.....	901,298		892,093		892,093	(9,205)						03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/10/2020....	03/15/2021....		2,968.57.....		(0)					0						03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/10/2020....	03/15/2021....	15,502	42,025,798	2,711.02.....	3,454,120		3,418,357		3,418,357	(35,763)						03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/10/2020....	03/15/2021....		2,982.12.....		(0)					0						03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/10/2020....	03/15/2021....	9,490	25,727,390	2,711.02.....	1,604,368		1,589,833		1,589,833	(14,535)						03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	09/10/2020....	03/15/2021....		2,914.35.....		(0)					0						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/11/2020....	08/18/2022....	2,543	950,689	373.81.....	26,297		20,006		20,006	(6,291)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/11/2020....	09/07/2022....	6,001	2,248,432	374.7.....	60,726		45,911		45,911	(14,815)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/11/2020....	09/08/2022....	2,990	1,122,824	375.47.....	29,336		22,001		22,001	(7,335)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/11/2020....	09/09/2022....	4,691	1,763,174	375.86.....	45,315		33,845		33,845	(11,470)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/11/2020....	08/28/2023....	83,173	31,382,776	377.32.....	1,054,632		739,450		739,450	(315,182)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/11/2020....	08/29/2023....	32,731	12,359,858	377.62.....	411,428		287,486		287,486	(123,942)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/11/2020....	08/30/2023....	26,543	9,955,457	375.07.....	362,046		259,677		259,677	(102,369)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/11/2020....	08/31/2023....	38,694	14,567,653	376.48.....	504,961		357,134		357,134	(147,827)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/11/2020....	09/01/2023....	65,512	24,761,556	377.97.....	815,624		567,981		567,981	(247,643)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/11/2020....	09/05/2023....	59,119	22,212,270	375.72.....	792,789		565,008		565,008	(227,781)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/11/2020....	09/06/2023....	43,602	16,415,736	376.49.....	570,751		403,767		403,767	(166,984)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/11/2020....	08/25/2022....	1,239	463,283	373.79.....	12,890		9,822		9,822	(3,068)						03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/11/2020....	09/07/2023....	40,638	15,265,240	375.64.....	546,987		390,141		390,141	(156,846)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/11/2020....	09/08/2023....	69,073	...26,017,546	376.67.....	.....	.....900,015	.....	.....635,603	.....	.....635,603	(264,412)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/11/2020....	08/26/2022....	2,868	...1,084,652	378.22.....	.....	.....24,692	.....	.....17,958	.....	.....17,958	(6,734)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/11/2020....	08/29/2022....	6,385	...2,398,270	375.6.....	.....	.....61,745	.....	.....46,205	.....	.....46,205	(15,540)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/11/2020....	08/30/2022....	1,199	...446,188	372.04.....	.....	.....13,468	.....	.....10,436	.....	.....10,436	(3,032)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/11/2020....	08/31/2022....	10,660	...4,018,475	376.98.....	.....	.....97,323	.....	.....71,799	.....	.....71,799	(25,524)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/11/2020....	09/02/2022....	2,430	...927,739	381.77.....	.....	.....17,958	.....	.....12,563	.....	.....12,563	(5,395)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/11/2020....	09/02/2022....	7,964	...2,964,042	372.16.....	.....	.....89,202	.....	.....69,059	.....	.....69,059	(20,143)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/11/2020....	09/02/2022....	2,456	...920,094	374.66.....	.....	.....24,804	.....	.....18,741	.....	.....18,741	(6,063)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	09/16/2020....	09/15/2021....	78,137,976	...78,137,976	3,401.2.....	.....	.....3,453,699	.....	.....3,108,496	.....	.....3,108,496	(345,203)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	09/16/2020....	09/15/2021....	4,062,642	...4,062,642	3,401.2.....	.....	.....203,132	.....	.....181,655	.....	.....181,655	(21,478)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	09/16/2020....	09/15/2021....	59,853,769	...59,853,769	3,401.2.....	.....	.....3,070,498	.....	.....2,739,833	.....	.....2,739,833	(330,665)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	09/16/2020....	09/15/2021....	4,263,763	...4,263,763	3,401.2.....	.....	.....198,265	.....	.....178,069	.....	.....178,069	(20,196)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	09/16/2020....	09/15/2021....	2,184,552	...2,184,552	3,401.2.....	.....	.....107,698	.....	.....96,466	.....	.....96,466	(11,233)	.....	.....	.....	.....	.....	03.....
IUL Rainbow Call Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	Credit Suisse Internationl	09/16/2020....	09/15/2021....	7,054,324	...7,054,324	3,401.2.....	.....	.....466,291	.....	.....405,223	.....	.....405,223	(61,068)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/17/2020....	09/15/2021....	12,580	...4,664,128	370.75.....	.....	.....106,429	.....	.....79,369	.....	.....79,369	(27,060)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/17/2020....	09/15/2022....	502	...186,272	370.75.....	.....	.....6,074	.....	.....4,719	.....	.....4,719	(1,355)	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	09/17/2020....	09/15/2021....	3,925	...13,350,866	3,401.2.....	.....	.....584,130	.....	.....585,759	.....	.....585,759	1,629	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	09/17/2020....	09/15/2021....	.....	.....	3,724.31.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	09/17/2020....	09/15/2021....	8,037	...27,334,526	3,401.2.....	.....	.....1,241,434	.....	.....1,245,741	.....	.....1,245,741	4,307	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	09/17/2020....	09/15/2021....	.....	.....	3,741.32.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	09/17/2020....	09/15/2021....	11,044	...37,561,424	3,401.2.....	.....	.....1,367,747	.....	.....1,368,340	.....	.....1,368,340	593	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	09/17/2020....	09/15/2021....			3,656.29.....		(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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	09/17/2020....	09/15/2021....	597	2,030,040	3,401.2.....	.....	.....79,764	.....	.....79,866	.....	.....79,866	102	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	09/17/2020....	09/15/2021....	.....	.....	3,681.8.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	09/17/2020....	09/15/2021....	630	2,143,470	3,401.2.....	.....	.....115,763	.....	.....116,646	.....	.....116,646	883	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	09/17/2020....	09/15/2021....	.....	.....	3,843.36.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	09/17/2020....	09/15/2021....	749	2,547,669	3,401.2.....	.....	.....109,279	.....	.....109,551	.....	.....109,551	272	.....	.....	.....	.....	.....	03.....
S&P 500 Call Spread Options.....	VAGLB: Index Universal Life.....	N/A.....	Equity / Index	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	09/17/2020....	09/15/2021....	.....	.....	3,715.81.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	08/22/2022....	1,044	389,223	372.79.....	.....	.....11,287	.....	.....8,687	.....	.....8,687	(2,600)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/13/2023....	32,884	12,356,439	375.76.....	.....	.....441,959	.....	.....315,265	.....	.....315,265	(126,694)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/14/2023....	50,413	19,054,973	377.98.....	.....	.....631,671	.....	.....440,607	.....	.....440,607	(191,064)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/15/2023....	36,578	13,768,567	376.42.....	.....	.....482,094	.....	.....341,599	.....	.....341,599	(140,495)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/15/2023....	10,228	3,899,478	381.26.....	.....	.....115,268	.....	.....77,626	.....	.....77,626	(37,642)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/09/2022....	6,853	2,551,983	372.4.....	.....	.....76,340	.....	.....59,054	.....	.....59,054	(17,286)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/12/2022....	3,762	1,409,233	374.56.....	.....	.....38,414	.....	.....29,129	.....	.....29,129	(9,285)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/13/2022....	5,337	1,991,294	373.1.....	.....	.....57,962	.....	.....44,554	.....	.....44,554	(13,408)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/14/2022....	5,503	2,079,196	377.82.....	.....	.....49,033	.....	.....35,947	.....	.....35,947	(13,086)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/15/2022....	3,634	1,385,760	381.29.....	.....	.....27,803	.....	.....19,623	.....	.....19,623	(8,180)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/16/2022....	7,460	2,804,050	375.88.....	.....	.....72,362	.....	.....54,131	.....	.....54,131	(18,231)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/11/2023....	73,499	27,698,701	376.86.....	.....	.....953,277	.....	.....672,217	.....	.....672,217	(281,060)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/12/2023....	38,335	14,408,559	375.86.....	.....	.....513,304	.....	.....365,785	.....	.....365,785	(147,519)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/10/2021....	15,128	5,588,722	369.44.....	.....	.....128,282	.....	.....98,846	.....	.....98,846	(29,436)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/10/2021....	.....	.....	400.92.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/13/2021....	27,239	10,065,760	369.54.....		233,435		179,819		179,819	(53,616)						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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/13/2021....	.....	403.44.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/14/2021....	21,698	8,033,130	370.22.....	167,511	.....	.....127,121	.....	.....127,121	(40,390)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/14/2021....	.....	.....	395.02.....	(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/15/2021....	6,334	2,347,343	370.6.....	43,641	.....	.....32,485	.....	.....32,485	(11,156)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/15/2021....	.....	.....	389.45.....	(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/16/2021....	23,499	8,699,707	370.22.....	187,520	.....	.....142,821	.....	.....142,821	(44,699)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/16/2021....	.....	.....	398.12.....	(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/17/2021....	32,294	11,934,449	369.56.....	270,944	.....	.....208,276	.....	.....208,276	(62,668)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/17/2021....	.....	.....	399.16.....	(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/03/2021....	13,948	5,151,278	369.33.....	117,857	.....	.....90,908	.....	.....90,908	(26,949)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/03/2021....	.....	.....	400.59.....	(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/07/2021....	8,170	3,018,458	369.44.....	70,510	.....	.....54,316	.....	.....54,316	(16,194)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/07/2021....	.....	.....	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.	09/18/2020....	09/08/2021....	9,879	3,644,842	368.95.....	71,919	.....	.....54,673	.....	.....54,673	(17,246)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/08/2021....	.....	.....	387.04.....	(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/09/2021....	25,916	9,571,652	369.33.....	213,550	.....	.....164,291	.....	.....164,291	(49,259)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/09/2021....	.....	.....	396.36.....	(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/10/2021....	25,096	9,267,728	369.29.....	216,077	.....	.....166,930	.....	.....166,930	(49,147)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/10/2021....	.....	.....	402.11.....	(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/10/2021....	24,194	8,928,456	369.03.....	206,620	.....	.....159,969	.....	.....159,969	(46,651)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/10/2021....	.....	.....	398.38.....	(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/03/2021....	19,705	7,280,961	369.5.....	160,792		123,504		123,504	(37,288)						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	Cod e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/03/2021....	.....	.....	397.18.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/03/2021....	21,402	7,894,611	368.87.....	.....	.....181,062	.....	.....140,184	.....	.....140,184	(40,878)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/03/2021....	.....	.....	396.82.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/03/2021....	9,978	3,684,639	369.27.....	.....	.....85,214	.....	.....65,797	.....	.....65,797	(19,417)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/18/2020....	09/03/2021....	.....	.....	401.83.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/28/2020....	08/25/2021....	5,543	1,454,273	262.38.....	.....	.....27,103	.....	.....22,226	.....	.....22,226	(4,877)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/28/2020....	08/25/2021....	.....	.....	276.22.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/10/2021....	6,583	1,731,224	262.97.....	.....	.....32,193	.....	.....26,301	.....	.....26,301	(5,892)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/10/2021....	.....	.....	277.96.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/14/2021....	6,198	1,632,035	263.33.....	.....	.....30,059	.....	.....24,423	.....	.....24,423	(5,636)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/14/2021....	.....	.....	278.88.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/17/2021....	7,998	2,105,467	263.24.....	.....	.....38,232	.....	.....31,018	.....	.....31,018	(7,214)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/17/2021....	.....	.....	277.81.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/21/2021....	7,107	1,865,988	262.56.....	.....	.....35,748	.....	.....29,226	.....	.....29,226	(6,522)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/21/2021....	.....	.....	277.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/27/2021....	7,065	1,844,912	261.14.....	.....	.....38,786	.....	.....32,311	.....	.....32,311	(6,475)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/27/2021....	.....	.....	275.14.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/28/2020....	08/27/2021....	6,640	1,748,382	263.33.....	.....	.....30,940	.....	.....25,088	.....	.....25,088	(5,852)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/28/2020....	08/27/2021....	.....	.....	277.98.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/28/2020....	08/27/2021....	6,191	1,629,084	263.14.....	.....	.....29,159	.....	.....23,684	.....	.....23,684	(5,475)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/28/2020....	08/27/2021....	.....	.....	277.61.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/28/2020....	08/30/2021....	5,933	1,562,102	263.31.....	.....	.....27,824	.....	.....22,590	.....	.....22,590	(5,234)	.....	.....	.....	.....	.....	03.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/28/2020....	08/30/2021....	.....	.....	278.06.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/28/2020....	08/31/2021....	8,035	2,115,953	263.34.....	.....	.....37,363	.....	.....30,281	.....	.....30,281	(7,082)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/28/2020....	08/31/2021....	.....	.....	277.79.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/28/2020....	09/02/2021....	5,123	1,350,398	263.59.....	.....	.....23,413	.....	.....18,895	.....	.....18,895	(4,518)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/28/2020....	09/02/2021....	.....	.....	278.02.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/28/2020....	09/03/2021....	6,721	1,765,345	262.67.....	.....	.....33,604	.....	.....27,642	.....	.....27,642	(5,962)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/28/2020....	09/03/2021....	.....	.....	277.98.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/28/2020....	09/03/2021....	6,938	1,820,840	262.46.....	.....	.....35,174	.....	.....29,034	.....	.....29,034	(6,140)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/28/2020....	09/03/2021....	.....	.....	277.72.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/28/2020....	09/08/2021....	6,631	1,741,488	262.62.....	.....	.....33,355	.....	.....27,370	.....	.....27,370	(5,985)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/28/2020....	09/08/2021....	.....	.....	277.73.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/28/2020....	09/21/2021....	14,843	5,458,636	367.76.....	.....	.....124,235	.....	.....104,708	.....	.....104,708	(19,527)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/28/2020....	09/21/2021....	.....	.....	394.46.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/28/2020....	09/22/2021....	5,356	1,974,750	368.7.....	.....	.....38,135	.....	.....31,105	.....	.....31,105	(7,030)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/28/2020....	09/22/2021....	.....	.....	387.67.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/28/2020....	09/23/2021....	21,921	8,037,824	366.67.....	.....	.....198,167	.....	.....169,344	.....	.....169,344	(28,823)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/28/2020....	09/23/2021....	.....	.....	395.54.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/28/2020....	09/24/2021....	56,052	20,558,588	366.78.....	.....	.....513,432	.....	.....439,437	.....	.....439,437	(73,995)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/28/2020....	09/24/2021....	.....	.....	398.03.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/28/2020....	09/24/2021....	20,716	7,604,725	367.09.....	.....	.....184,167	.....	.....156,779	.....	.....156,779	(27,388)	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/28/2020....	09/24/2021....	.....	.....	396.37.....	.....	.....(0)	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA	09/28/2020....	09/27/2021....	21,697	7,963,851	367.05.....	.....	.....197,659	.....	.....168,912	.....	.....168,912	(28,747)	.....	.....	.....	.....	.....	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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/27/2021....	.....	.....	399.24.....	.....	.....(0).....	.....	.....	.....	.....	.....0.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/17/2021....	25,466	9,413,850	369.66.....	.....	.....195,326.....	.....	.....162,048.....	.....	.....162,048.....	(33,278).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/17/2021....	.....	.....	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.	09/28/2020....	09/17/2021....	14,915	5,518,602	370.....	.....	.....114,101.....	.....	.....94,533.....	.....	.....94,533.....	(19,568).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/17/2021....	.....	.....	401.23.....	.....	.....(0).....	.....	.....	.....	.....	.....0.....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/20/2021....	19,999	7,400,315	370.04.....	.....	.....153,990.....	.....	.....127,531.....	.....	.....127,531.....	(26,459).....	.....	.....	.....	.....	.....	03.....
JP Morgan Mozaic II USD Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/28/2020....	09/20/2021....	.....	.....	402.09.....	.....	.....(0).....	.....	.....	.....	.....	.....0.....	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/29/2020....	08/01/2022....	11,411	3,508,944	307.5.....	.....	.....108,433.....	.....	.....86,352.....	.....	.....86,352.....	(22,081).....	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/29/2020....	08/07/2023....	17,495	5,460,311	312.11.....	.....	.....182,839.....	.....	.....134,904.....	.....	.....134,904.....	(47,935).....	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/29/2020....	08/11/2023....	15,667	4,946,306	315.72.....	.....	.....140,699.....	.....	.....100,170.....	.....	.....100,170.....	(40,530).....	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/29/2020....	08/05/2022....	11,531	3,580,572	310.53.....	.....	.....93,942.....	.....	.....73,473.....	.....	.....73,473.....	(20,469).....	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/29/2020....	07/26/2023....	14,133	4,322,748	305.87.....	.....	.....188,695.....	.....	.....145,982.....	.....	.....145,982.....	(42,713).....	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/29/2020....	07/22/2022....	9,405	2,924,733	310.99.....	.....	.....73,592.....	.....	.....56,899.....	.....	.....56,899.....	(16,693).....	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/29/2020....	07/17/2023....	27,674	8,545,362	308.79.....	.....	.....327,006.....	.....	.....211,743.....	.....	.....211,743.....	(115,263).....	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/29/2020....	08/10/2023....	16,403	5,135,596	313.09.....	.....	.....164,848.....	.....	.....120,444.....	.....	.....120,444.....	(44,404).....	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/29/2020....	07/20/2023....	14,882	4,568,895	307.01.....	.....	.....189,281.....	.....	.....145,517.....	.....	.....145,517.....	(43,764).....	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/29/2020....	07/28/2023....	15,550	4,801,674	308.78.....	.....	.....185,161.....	.....	.....140,453.....	.....	.....140,453.....	(44,708).....	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/29/2020....	07/31/2023....	26,157	8,194,857	313.3.....	.....	.....258,573.....	.....	.....154,634.....	.....	.....154,634.....	(103,938).....	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/29/2020....	07/24/2023....	34,866	10,808,161	309.99.....	.....	.....394,072.....	.....	.....249,506.....	.....	.....249,506.....	(144,566).....	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/29/2020....	08/02/2023....	14,438	4,494,993	311.34.....	.....	.....155,269.....	.....	.....115,213.....	.....	.....115,213.....	(40,056).....	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/29/2020....	07/28/2023....	13,820	4,398,009	318.23.....	.....	.....109,661.....	.....	.....76,954.....	.....	.....76,954.....	(32,707).....	.....	.....	.....	.....	.....	03.....
NYSE Zebra Edge Index Call Options	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	09/29/2020....	07/21/2023....	15,098	4,672,644	309.48.....	.....	.....173,910.....	.....	.....131,006.....	.....	.....131,006.....	(42,904).....	.....	.....	.....	.....	.....	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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G6750*AC6.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32WEFA76..	02/26/2015....	04/29/2025....		...30,800,000	3.41 USD (2.84 GBP)			255,080	4,960,000		6,005,389		674,000			329,604		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - L8367#AD5.....	D-1.....	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27..	06/04/2015....	06/25/2025....		...12,400,300	4.41 USD (2.62 EUR)			163,040	(492,800)		(130,031)		(558,800)			134,944		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - L8367#AE3.....	D-1.....	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27..	06/04/2015....	06/25/2027....		...12,400,300	4.52 USD (2.77 EUR)			159,604	(492,800)		(130,860)		(558,800)			160,929		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)			155,634	2,830,000		3,435,671		337,000			175,801		100 / QL.....
Pay Fixed CHF Receive Fixed USD Cross Currency Swap	AFS Bond - Q1297#AH1.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32WEFA76..	09/11/2015....	10/08/2023....		...49,129,990	3.55 USD (0.76 CHF)			1,006,808	(2,992,933)		(726,055)		...(2,464,326)			427,030		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)			179,521	2,944,000		3,622,796		674,000			339,826		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - 78467KB#3.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32WEFA76..	03/08/2016....	06/06/2026....		...48,178,000	3.66 USD (3.05 GBP)			333,126	4,250,000		5,777,666		1,145,800			574,356		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G4622#AL3.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32WEFA76..	07/21/2016....	09/14/2031....		...17,141,800	3.46 USD (2.54 GBP)			136,588	345,800		1,157,525		438,100			283,769		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)			269,985	115,000		1,547,782		775,100			369,171		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G1591#AV4.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32WEFA76..	11/01/2016....	02/20/2027....		...10,994,400	3.22 USD (2.52 GBP)			46,714	(633,600)		(476,849)		303,300			139,010		100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	AFS Bond - G294A@AD1.....	D-1.....	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	03/09/2017....	03/15/2027....		...15,672,616	3.81 USD (0.49 JPY)			384,765	(1,392,230)		784,752		(491,787)			199,134		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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	AFS Bond - G294A@AE9.....	D-1.....	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	03/09/2017....	03/15/2029....		15,672,616	3.91 USD (0.58 JPY)			385,629	(1,392,230)		1,244,127		(491,787)			227,931		100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	AFS Bond - L2289#AA9.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	05/02/2017....	05/11/2027....		29,946,524	3.36 USD (0.3 JPY)			682,223	(1,907,856)		1,902,646		(918,002)			385,069		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - G7996#AA8.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	05/24/2017....	08/17/2027....		3,355,500	3.75 USD (1.77 EUR)			48,682	(160,800)		1,309		(152,400)			44,014		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - G7996#AA8.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	05/24/2017....	08/17/2027....		32,436,500	3.75 USD (1.77 EUR)			470,591	(1,554,400)		12,653		(1,473,200)			425,468		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G6970*AK2.....	D-1.....	Foreign Currency	BNP Paribas..... R0MUW\$FPU8MPRO8K5P83	06/02/2017....	06/26/2029....		45,052,000	3.99 USD (2.8 GBP)			395,313	(168,000)		2,703,373		1,179,500			666,041		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - G2616#AM3.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP57OUK5573....	06/08/2017....	09/13/2027....		34,782,000	3.99 USD (1.96 EUR)			509,300	(1,553,100)		232,210		(1,574,800)			458,680		100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	AFS Bond - 887389E@9.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP57OUK5573....	08/22/2017....	09/07/2027....		23,516,000	3.97 USD (2.02 EUR)			345,537	74,000		1,358,642		(1,016,000)			309,745		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G6076#AA3.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	10/18/2017....	12/31/2042....		20,000,041	4.42 USD (3.12 GBP)			217,422	351,305		2,029,086		512,510			471,867		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G6076#AA3.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	10/18/2017....	12/31/2042....		14,192,559	4.42 USD (3.12 GBP)			154,288	249,295		1,439,893		363,690			334,849		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond - G8781@AD1.....	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP57OUK5573....	01/24/2018....	04/22/2028....		49,747,250	3.82 USD (2.45 GBP)			662,429	4,527,250		8,945,511		1,179,500			684,110		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)			198,801	1,374,000		3,266,732		337,000			252,283		100 / QL.....

QE06.214

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed 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)	.....	.....	.....159,041	1,099,200	.....	....2,613,385	.....	.....269,600	.....	.....	.....201,826	.....	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)	.....	.....	.....157,639	475,300	.....	....1,295,048	.....	.....(355,600)	.....	.....	.....170,919	.....	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)	.....	.....	.....225,198	679,000	.....	....1,850,069	.....	.....(508,000)	.....	.....	.....244,170	.....	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)	.....	.....	.....199,649	709,800	.....	....2,987,423	.....	.....235,900	.....	.....	.....152,030	.....	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)	.....	.....	.....641,458	1,086,300	.....	....5,748,308	.....	.....(914,400)	.....	.....	.....308,148	.....	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)	.....	.....	.....204,516	(45,000)	.....	....1,138,475	.....	.....(457,200)	.....	.....	.....163,998	.....	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)	.....	.....	.....204,516	(45,000)	.....	....1,138,475	.....	.....(457,200)	.....	.....	.....163,998	.....	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)	.....	.....	.....150,406	216,000	.....	....1,378,660	.....	.....303,300	.....	.....	.....187,244	.....	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)	.....	.....	.....150,406	216,000	.....	....1,378,660	.....	.....303,300	.....	.....	.....187,244	.....	100 / QL.....
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)	.....	.....	.....198,220	32,500	.....	....1,461,858	.....	.....438,100	.....	.....	.....239,615	.....	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)	.....	.....	.....156,529	(110,000)	.....	....800,171	.....	.....337,000	.....	.....	.....148,006	.....	100 / QL.....

QE06.215

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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)			241,794	(176,000)		1,773,997		539,200			295,996		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)			277,515	(133,200)		2,547,409		606,600			421,396		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)			147,358	(272,300)		652,333		(355,600)			159,596		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)			147,652	(272,844)		653,636		(356,310)			159,915		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)			113,091	184,800		1,043,638		269,600			174,207		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)			218,418	(511,560)		704,226		(589,280)			231,499		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)			218,418	(511,560)		704,226		(589,280)			231,499		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)			139,471	(354,900)		364,487		(355,600)			115,576		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)			38,510	(101,400)		109,623		(101,600)			36,633		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....		8,971,200	4.05 USD (1.74 EUR)			154,041	(405,600)		438,491		(406,400)			146,530		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)			25,426	(762,000)		(192,154)		(423,000)			309,390		100 / QL.....

QE06.216

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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)			16,951	(508,000)		(128,102)		(282,000)			206,260		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)			296,705	(374,485)		1,478,888		(437,144)			220,661		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)			111,264	(140,432)		554,583		(163,929)			82,748		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)			593,409	(748,970)		2,957,776		(874,288)			441,321		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)			82	(116,000)		(61,448)		(56,400)			40,765		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)			247	(348,000)		(184,343)		(169,200)			122,295		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)			422	(594,500)		(314,920)		(289,050)			208,920		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)			123	(174,000)		(92,172)		(84,600)			61,147		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)			158,576	(623,918)		15,901		(426,952)			199,557		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....		6,226,148	4.61 USD (2.3 EUR)			105,717	(415,945)		10,601		(284,635)			133,038		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)			43,520	(171,231)		4,364		(117,175)			54,767		100 / QL.....

QE06.217

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD 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)			99,106	(465,600)		(11,003)		(304,800)			108,928		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)			115,624	(543,200)		(12,836)		(355,600)			127,083		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)			49,553	(232,800)		(5,501)		(152,400)			54,464		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)			64,650	(819,900)		(331,177)		(819,900)			151,022		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)			64,650	(819,900)		(331,177)		(819,900)			151,022		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)			29,521	(168,185)		(156,176)		(168,185)			91,705		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)			30,025	(736,800)		(1,255,609)		(736,800)			132,275		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)			37,531	(921,000)		(1,569,511)		(921,000)			165,344		100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	AFS Bond - J0835#AM9.....	D-1.....	Foreign Currency	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/02/2020....	09/25/2032....		40,474,398	2.19 USD (0.86 JPY)			23,795	(291,624)		(700,147)		(291,624)			700,877		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond -	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/04/2020....	09/18/2027....		15,575,025	2.97 USD (2.7 GBP)			1,997	326,867		272,332		326,867			205,594		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond -	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/04/2020....	09/18/2027....		6,598,530	2.97 USD (2.7 GBP)			846	138,530		115,434		138,530			87,102		100 / QL.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	AFS Bond -	D-1.....	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	09/04/2020....	09/18/2027....	.....	.....3,959,118	2.97 USD (2.7 GBP)	.....	.....	.....508	83,118	.....	.....69,261	.....	.....83,118	.....	.....	.....52,261	.....	100 / QL.....
.....																						
.....																						
.....																						
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange.....										0	0	13,804,459	3,935,461	XXX	..78,738,699	0	.(13,332,339)	0	0	16,038,633	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	13,804,459	3,935,461	XXX	..78,738,699	0	.(13,332,339)	0	0	16,038,633	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.	09/25/2020....	10/05/2020....	.....	..398,934,291	0.0 (JPM Mozaic USD Index)	.....	.....	.....	.....(30,427)	.....	.....(30,427)	(30,427)	.....	.....	.....	.....233,459	.....	03.....
Total Return Swap: JP Morgan Mozaic II USD Index	VAGLB: Fixed Indexed Annuity.....	N/A.....	Equity / Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/25/2020....	10/05/2020....	.....	..152,659,769	0.0 (JPM Mozaic II USD Index)	.....	.....	.....	.....62,057	.....	.....62,057	62,057	.....	.....	.....	.....89,337	.....	03.....
1149999999. Total-Swaps-Hedging Other-Total Return.....										0	0	0	31,629	XXX	31,629	31,629	0	0	0	322,796	XXX	XXX
1169999999. Total-Swaps-Hedging Other.....										0	0	0	31,629	XXX	31,629	31,629	0	0	0	322,796	XXX	XXX
Total - Swaps																						
1379999999. Total-Swaps-Foreign Exchange.....										0	0	13,804,459	3,935,461	XXX	..78,738,699	0	.(13,332,339)	0	0	16,038,633	XXX	XXX
1389999999. Total-Swaps-Total Return.....										0	0	0	31,629	XXX	31,629	31,629	0	0	0	322,796	XXX	XXX
1409999999. Total-Swaps.....										0	0	13,804,459	3,967,090	XXX	..78,770,328	31,629	.(13,332,339)	0	0	16,361,429	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	13,804,459	3,935,461	XXX	..78,738,699	0	.(13,332,339)	0	0	16,038,633	XXX	XXX
1709999999. Total-Hedging Other.....										..557,316,841	..340,619,488	0	700,292,896	XXX	700,292,896	.(553,119,175)	0	0	0	322,796	XXX	XXX
1759999999. TOTAL.....										..557,316,841	..340,619,488	13,804,459	704,228,357	XXX	779,031,595	.(553,119,175)	.(13,332,339)	0	0	16,361,429	XXX	XXX

(a)

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

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																					
DMZ0.....	58	8,086,569	DJIA E-Mini Index Future Dec 2020	VAGLB: Index Universal Life...	N/A.....	Equity / Index	12/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	09/15/2020.	278.8472	276.6400	79,685	.....	.....	.....	.....	.....(64,009)	(64,009)	664,414	01	500
ESZ0.....	486	81,345,075	S&P 500 E-Mini Index Future Dec 2020	VAGLB: Index Universal Life...	N/A.....	Equity / Index	12/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	09/15/2020.	3,347.5340	3,352.0000	427,888	.....	.....	.....	.....	.....108,525	108,525	...5,567,329	01	50
ESZ0.....	2,538	..422,450,855	S&P 500 E-Mini Index Future Dec 2020	VAGLB: Fixed Indexed Annuity	N/A.....	Equity / Index	12/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	09/15/2020.	3,329.0060	3,352.0000	..2,299,005	.....	.....	.....	.....	...2,917,945	...2,917,945	..29,073,827	01	50
NQZ0.....	78	17,708,238	NASDAQ 100 E-Mini Future Dec 2020	VAGLB: Index Universal Life...	N/A.....	Equity / Index	12/15/2020.	CME..... SNZ2OJLFK8MNNCLQOF3	09/15/2020.	11,351.4343	11,407.2500	108,420	.....	.....	.....	.....	.....87,072	87,073	893,522	01	20
MFSZ0.....	47	4,398,200	MSCI EAFE Mini Index Future Dec 2020	VAGLB: Index Universal Life...	N/A.....	Equity / Index	12/15/2020.	NYF..... 5493004R83R1LVX2IL36..	09/15/2020.	1,871.5743	1,853.2000	(24,580)	.....	.....	.....	.....	.....(43,180)	(43,180)	538,404	01	50
MFSZ0.....	487	45,533,045	MSCI EAFE Mini Index Future Dec 2020	VAGLB: Fixed Indexed Annuity	N/A.....	Equity / Index	12/15/2020.	NYF..... 5493004R83R1LVX2IL36..	09/15/2020.	1,869.9403	1,853.2000	...(255,200)	.....	.....	.....	.....	....(407,625)	(407,625)	...5,578,784	01	50
1539999999. Total-Long Futures-Hedging Other.....												..2,635,218	0	0	0	0	...2,598,728	...2,598,728	..42,316,280	XXX	XXX
1579999999. Total-Long Futures.....												..2,635,218	0	0	0	0	...2,598,728	...2,598,728	..42,316,280	XXX	XXX
Totals																					
1709999999. Total-Hedging Other.....												..2,635,218	0	0	0	0	...2,598,728	...2,598,728	..42,316,280	XXX	XXX
1759999999. TOTAL.....												..2,635,218	0	0	0	0	...2,598,728	...2,598,728	..42,316,280	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America - L&A	..28,158,500	..14,157,780	..42,316,280
Total Net Cash Deposits.....	..28,158,500	..14,157,780	..42,316,280

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	42,316,280	.....	.....42,316,280	2,914,997	(279,780)	2,914,997	42,316,280	42,316,280
NAIC 1 Designation											
Bank of America NA.....	B4TYDEB6GKMZO031MB27	Y.....	Y.....	23,304,000	23,199,538	(3,117,500)	0	24,112,140	(581,146)	226,994	1,110,262
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573...	Y.....	Y.....	20,603,000	6,945,865	(4,707,994)	0	22,334,155	(2,825,121)	0	3,386,652
BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	Y.....	Y.....	59,105,000	53,294,417	(2,600,905)	0	59,697,861	(185,516)	407,345	2,054,597
Citibank NA.....	E57ODZWZ7FF32TWEFA76	Y.....	Y.....	24,821,000	10,156,400	(12,222,545)	0	24,623,384	(3,218,289)	0	5,915,325
Credit Suisse Internationl.....	E58DKGMJYYYJLN8C3868.	Y.....	Y.....	24,222,000	25,397,578	1,175,578	25,397,578	0	1,175,578	0	0
JPMorgan Chase Bank NA.....	7H6GLXDRUGQFU57RNE97	Y.....	Y.....	379,053,000	368,035,183	(30,427)	0	369,319,651	(30,427)	0	838,423
Merrill Lynch Capital Services.....	GDWTXX036O1TB7DW3U69	Y.....	Y.....	3,900,000	2,324,000	0	3,819,268	0	0	396,411	0
Morgan Stanley & Co Intern.....	4PQUHN3JPFGFNF3BB653.	Y.....	Y.....	21,705,000	22,629,478	924,478	22,629,478	0	924,478	0	0
Royal Bank of Scotland.....	RR3QWICWWIPCS8A4S074	Y.....	Y.....	18,238,000	2,937,700	(3,007,660)	0	16,952,533	0	2,244,670	0
Societe General SA.....	O2RNE8IBXP4R0TD8PU41..	Y.....	Y.....	4,180,000	2,645,638	0	4,636,456	456,456	415,089	0	0
UBS AG.....	BFM8T61CT2L1QCEMIK50..	Y.....	Y.....	168,132,000	172,683,364	4,551,364	172,683,364	4,551,364	811,227	0	0
Wells Fargo Securities LLC.....	KB1H1DSPRFMYMCUFXT09	Y.....	Y.....	38,855,000	39,666,227	811,227	39,666,227	0	11,468,439	58,677,709	42,316,280
0299999999. Total NAIC 1 Designation.....				786,118,000	729,915,389	(25,687,031)	7,462,648	(6,840,500)	8,553,442	16,361,429	0
0999999999. Gross Totals.....				786,118,000	772,231,669	(25,687,031)	49,778,928	(7,120,279)	11,468,439	58,677,709	42,316,280
1. Offset per SSAP No. 64.....											
2. Net after right of offset per SSAP No. 64.....					772,231,669	(25,687,031)					

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.....	36,199,092		36,199,092		I.....
Bank of America Corp - NYF.....	5493004R83R1LVX2IL36.....	Cash.....	Cash.....	6,117,188		6,117,188		I.....
0199999999. Totals.....				42,316,280	0	42,316,280	XXX	XXX
Collateral Pledged to Reporting Entity								
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27..	Cash.....	Cash.....	23,304,000		XXX		V.....
Barclays Bank PLC - OTC.....	G5GSEF7VJP5I7OUK5573....	Cash.....	Cash.....	20,603,000		XXX		V.....
BNP Paribas - OTC.....	R0MUWSFPU8MPRO8K5P83...	Cash.....	Cash.....	59,105,000		XXX		V.....
Citibank NA - OTC.....	E57ODZWZ7FF32TWEFA76..	Cash.....	Cash.....	24,821,000		XXX		V.....
Credit Suisse Intl - OTC.....	E58DKGMJYYYJLN8C3868....	Cash.....	Cash.....	24,222,000		XXX		V.....
JPMorgan Chase & Co - OTC.....	7H6GLXDRUGQFU57RNE97..	Cash.....	Cash.....	379,053,000		XXX		V.....
Merrill Lynch Capital Services - OTC.....	GDWTXX036O1TB7DW3U69...	Cash.....	Cash.....	3,900,000		XXX		V.....
Morgan Stanley & Co Intl Ltd - OTC.....	4PQUHN3JPFGFNF3BB653...	Cash.....	Cash.....	21,705,000		XXX		V.....
Royal Bank of Scotland - OTC.....	RR3QWICWWIPCS8A4S074...	Cash.....	Cash.....	18,238,000		XXX		V.....
Societe Generale - OTC.....	O2RNE8IBXP4R0TD8PU41....	Cash.....	Cash.....	4,180,000		XXX		V.....
UBS AG - OTC.....	BFM8T61CT2L1QCEMIK50....	Cash.....	Cash.....	168,132,000		XXX		V.....
Wells Fargo - OTC.....	KB1H1DSPRFMYMCUFXT09...	Cash.....	Cash.....	38,855,000		XXX		V.....
0299999999. Totals.....				786,118,000	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
Identifier	Description	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 (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12 - (13 + 14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16 + 17)	Ending Deferred Balance (11 + 15 + 18)

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.....	.....	.....	.....60,354,223	60,354,223	10/01/2020.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....	.....	.....	.....60,354,223	60,354,223	XXX	.....	.....
9999999	Totals.....	.....	.....	.....60,354,223	60,354,223	XXX	.....	.....

General Interrogatories:

1. The activity for the year: Fair Value \$(9,933,994) Book/Adjusted Carrying Value \$(9,933,994)
2. Average balance for the year: Fair Value \$45,889,449 Book/Adjusted Carrying Value \$45,889,449
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

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

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount or Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of New York Mellon..... New York, NY.....					9,126,090	2,838,650	2,188,968	XXX
JP Morgan Chase..... New York, NY.....					(2,937,400)	(13,533,265)	(17,544,130)	XXX
The Federal Home Loan Bank of Cincinnati..... Cincinnati, OH.....					129,492	250,226	232,664	XXX
Fifth Third Bank..... Cincinnati, OH.....					328,363	268,139	87,941	XXX
0199998. Deposits in.....2 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			60,291	61,776	37,814	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	6,706,836	(10,114,474)	(14,996,743)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	6,706,836	(10,114,474)	(14,996,743)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	6,706,836	(10,114,474)	(14,996,743)	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.....						09/30/2020.....	0.006		6,272,350	6	632
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....										6,272,350	6	632
8899999. Total - Cash Equivalents										6,272,350	6	632